

$$\text{GMM2d} : dX = -\frac{1}{2}\beta(t)Xdt + \sqrt{\beta(t)(1 - \exp(-2 \int_0^t \beta(s)ds))}dW, \beta(t) = (a(1 - t/T) + bt/T), a = 0.1, b = 20.0$$

