

$T_{\text{max}}=10$, $dT=0.001$, $\sigma_0=1$, $x_{\text{mean}0}=0.0$, $\rho_0=2.0$, $C=0.5$, $b_r=1$,
 $d_r=1$, $d_e=2$, $\sigma=0.01$, $\tau=2$, $X_{\text{min}}=-2$, $X_{\text{max}}=3$, $dX=0.01$, $\epsilon=1e-06$, $\delta=0.05$,

