

$T_{\max}=50$, $dT=0.0005$, $C=0.5$, $\rho_0=1000$, $\sigma_0=0.1$, $x_0=0.0$, $b_r=1$, $c=0$, $\mu=1$, $\sigma=0.01$, $\tau=1.5$, $X_{\min}=-5$, $X_{\max}=5$, $dX=0.0333333333333$
Number of extinctions: 6997. First extinction at time $t= 46.501$

