$T_max=3$ , dT=0.001, sigma0=1,  $x_mean0=0.0$ , rho0=2.0, C=0.5,  $b_r=1$ ,  $d_r=1$ ,  $d_e=2$ , sigma=0.01, tau=1.6,  $X_min=-3$ ,  $X_max=5$ , dX=0.01, eps=1e-06, delta=0.05,

