T max=3, dT=0.0001, sigma0=0.01, x mean0=0.0, C=0.5, b r=1, d r=1, d e=2, beta=0, mu=1, sigma=1, tau=0.9, X min=-0.2, X max=1.5, dX=0.01, eps=0.01, rho0=0.41.4 -1.2 1.0 0.8 0.4 0.6 0.4 -- 0.2 0.2 -0.1 0.0 --0.2 -0.0 0.5 1.0 2.0 2.5 3.0 0.0 1.5

time