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=0.2, X min=-0.2, X max=1.5, dX=0.01, eps=0.01, rho0=0.4 1.4 -1.2 -1.0 -5 0.8 -4 0.6 -0.4 -0.2 -0.0 --0.2 -0.5 1.0 2.0 2.5 3.0 0.0 1.5 time