$T_max=10$, 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=0.9, $X_min=-2$, $X_max=3$, dX=0.01, eps=1e-06, delta=0.05,

