T max=2, dT=1e-05, 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=25, X min= $-\overline{0}.2$ , X max=1.5, dX=0.01, eps=0.001, rho0=0.004 1.4 1.2 ŀ 0.5 1.0 8.0 0.4 0.6 ŀ 0.3 0.4 - 0.2 0.2 - 0.1 0.0 -0.20.00 0.25 0.50 0.75 1.00 1.25 1.50 1.75 2.00 time