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=0.7, X min=-0.2, X max=1.5, dX=0.01, eps=0.01, rho0=0.004 0.025 1.4 -1.2 -0.020 1.0 -0.8 0.015 0.6 0.010 0.4 -0.2 -0.005 0.0 --0.2 -0.000 0.5 1.0 2.0 3.0 0.0 1.5 2.5 time