d_e=2, beta=0, mu=1, sigma=0.01, tau=0.47499999999999999, X_min=-0.2 X_max=1.5, dX=0.01, eps=1, rho0=2.0

T max=1000, dT=0.001, sigma0=0.01, x mean0=0.0, C=0.5, b r=1, d r=1

