C=0.5, b_r=2, d_r=1, d_e=2, beta=0, mu=1, sigma=0.01, tau=0.9, X_min=-0.2, X_max=1.5, dX=0.01, eps=1,

T max=1000, dT=0.01, sigma0=0.01, x mean0=0.0, K=10000, N0=10000,

