C=0.5, b\_r=2, d\_r=1, d\_e=2, beta=0, mu=1, sigma=0.1, tau=0.375, 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=1000, N0=1000,

