$T_{max}=3$, dT=0.001, sigma0=1, $x_{mean}0=0.0$, rho0=2.0, C=0.5, $b_{r}=1$, $d_{r}=1$, $d_{e}=2$, sigma=0.01, tau=1.6, $X_{min}=-3$, $X_{max}=5$, dX=0.01, eps=1e-06, delta=0.05,

