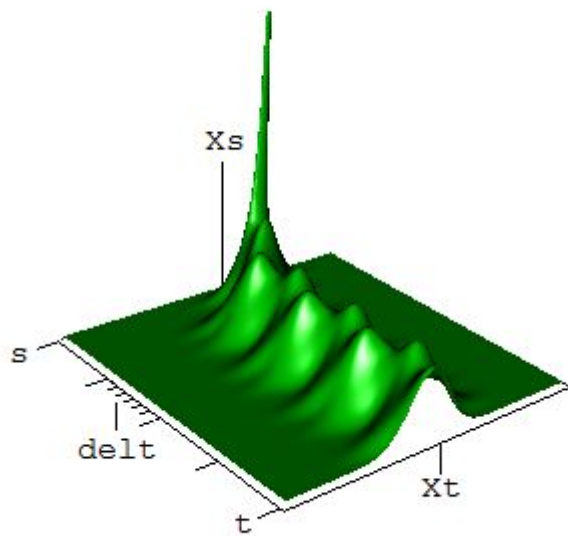


$$dX_t = [G_0(t) + G_1(t)X_t + G_2(t)X_t^2]dt + \sqrt{Q_0(t) + Q_1(t)X_t + Q_2(t)X_t^2}dW_t$$



Xs : Initial value (double).
 Xt : Support (vector).
 s : Starting time (double).
 t : Final time (double).
 delt: Stepsize (double).
 ■ : Transition density.