

$$\frac{1}{2}S^2V\frac{d^2C}{dS^2} + \frac{dC}{dt} + rS\frac{dC}{dS} - rC + \frac{1}{2}\delta^2V\frac{\partial^2C}{\partial V^2} + \rho V\delta S\frac{\partial^2C}{\partial S\partial V^2} + (a(\theta - V) - \omega V)\frac{dC}{dV} \\ - k\sigma\sqrt{\frac{2}{\pi dt}}\sqrt{V S^2(\frac{\partial^2C}{\partial S^2})^2 + 2\rho\delta VS\frac{\partial^2C}{\partial S^2}\frac{\partial^2C}{\partial S\partial V^2} + \delta^2V(\frac{\partial^2C}{\partial S\partial V})^2} = 0$$