

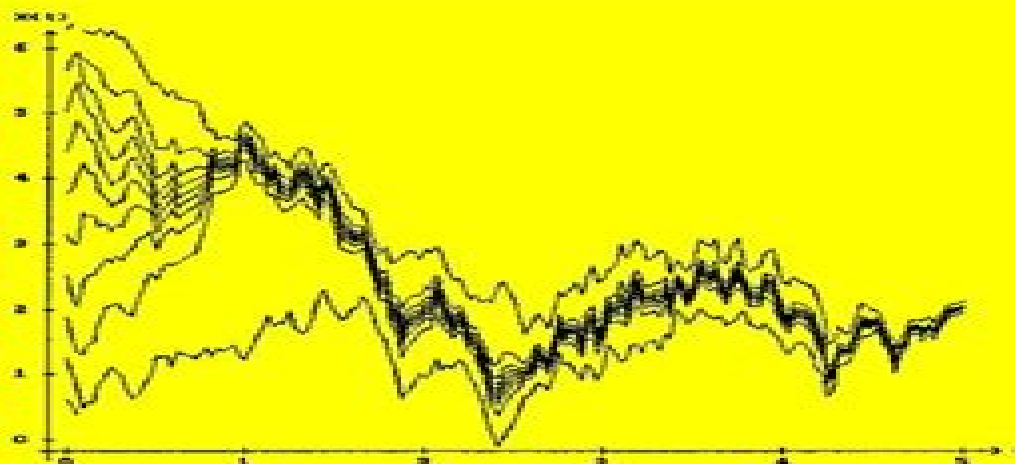
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Numerical Solution of Stochastic Differential Equations



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**Zhongqiang Zhang, George Em
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Numerical Solution of Stochastic Differential Equations Peter E. Kloeden, Eckhard Platen, 2011-06-15 The numerical analysis of stochastic differential equations SDEs differs significantly from that of ordinary differential equations This book provides an easily accessible introduction to SDEs their applications and the numerical methods to solve such equations From the reviews The authors draw upon their own research and experiences in obviously many disciplines considerable time has obviously been spent writing this in the simplest language possible ZAMP [Numerical Analysis of Systems of Ordinary and Stochastic Differential Equations](#) S. S. Artemiev, T. A. Averina, 2011-02-11 No detailed description available for Numerical Analysis of Systems of Ordinary and Stochastic Differential Equations [Numerical Solution of Stochastic Differential Equations](#) Peter E. Kloeden, 1992 *An Introduction to the Numerical Simulation of Stochastic Differential Equations* Desmond J. Higham, Peter E. Kloeden, 2021-01-28 This book provides a lively and accessible introduction to the numerical solution of stochastic differential equations with the aim of making this subject available to the widest possible readership It presents an outline of the underlying convergence and stability theory while avoiding technical details Key ideas are illustrated with numerous computational examples and computer code is listed at the end of each chapter The authors include 150 exercises with solutions available online and 40 programming tasks Although introductory the book covers a range of modern research topics including It versus Stratonovich calculus implicit methods stability theory nonconvergence on nonlinear problems multilevel Monte Carlo approximation of double stochastic integrals and tau leaping for chemical and biochemical reaction networks An Introduction to the Numerical Simulation of Stochastic Differential Equations is appropriate for undergraduates and postgraduates in mathematics engineering physics chemistry finance and related disciplines as well as researchers in these areas The material assumes only a competence in algebra and calculus at the level reached by a typical first year undergraduate mathematics class and prerequisites are kept to a minimum Some familiarity with basic concepts from numerical analysis and probability is also desirable but not necessary [Numerical Solution of Stochastic Differential Equations with Jumps in Finance](#) Eckhard Platen, Nicola Bruti-Liberati, 2010-07-23 In financial and actuarial modeling and other areas of application stochastic differential equations with jumps have been employed to describe the dynamics of various state variables The numerical solution of such equations is more complex than that of those only driven by Wiener processes described in Kloeden Platen Numerical Solution of Stochastic Differential Equations 1992 The present monograph builds on the above mentioned work and provides an introduction to stochastic differential equations with jumps in both theory and application emphasizing the numerical methods needed to solve such equations It presents many new results on higher order methods for scenario and Monte Carlo simulation including implicit predictor corrector extrapolation Markov chain and variance reduction methods stressing the importance of their numerical stability Furthermore it includes chapters on exact simulation estimation and filtering Besides serving as a basic text on quantitative

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Numerical Methods for Stochastic Partial Differential Equations with White Noise Zhongqiang Zhang, George Em Karniadakis, 2017-09-01 This book covers numerical methods for stochastic partial differential equations with white noise using the framework of Wong Zakai approximation The book begins with some motivational and background material in the introductory chapters and is divided into three parts Part I covers numerical stochastic ordinary differential equations Here the authors start with numerical methods for SDEs with delay using the Wong Zakai approximation and finite difference in time Part II covers temporal white noise Here the authors consider SPDEs as PDEs driven by white noise where discretization of white noise Brownian motion leads to PDEs with smooth noise which can then be treated by numerical methods for PDEs In this part recursive algorithms based on Wiener chaos expansion and stochastic collocation methods are presented for linear stochastic advection diffusion reaction equations In addition stochastic Euler equations are exploited as an application of stochastic collocation methods where a numerical comparison with other integration methods in random space is made Part III covers spatial white noise Here the authors discuss numerical methods for nonlinear elliptic equations as well as other equations with additive noise Numerical methods for SPDEs with multiplicative noise are also discussed using the Wiener chaos expansion method In addition some SPDEs driven by non Gaussian white noise are discussed and some model reduction methods based on Wick Malliavin calculus are presented for generalized polynomial chaos expansion methods Powerful techniques are provided for solving stochastic partial differential equations This book can be considered as self contained Necessary background knowledge is presented in the appendices Basic knowledge of probability theory and stochastic calculus is presented in Appendix A In Appendix B some semi analytical methods for SPDEs are presented In Appendix C an introduction to Gauss quadrature is provided In Appendix D all the conclusions which are needed for proofs are presented and in Appendix E a method to compute the convergence rate empirically is included In addition the authors provide a thorough review of the topics both theoretical and computational exercises in the book with practical discussion of the effectiveness of the methods Supporting Matlab files are made available to help illustrate some of the concepts further Bibliographic notes are included at the end of each chapter This book serves as a reference for graduate students and researchers in the mathematical sciences who would like to

understand state of the art numerical methods for stochastic partial differential equations with white noise *Numerical Solution of Stochastic Differential Equations* Chien-Cheng Chang, 1985 *Numerical Solution of Stochastic Differential Equations* Jiancheng Zhang, 1985 **Random Ordinary Differential Equations and Their Numerical Solution** Xiaoying Han, Peter E. Kloeden, 2017-10-25 This book is intended to make recent results on the derivation of higher order numerical schemes for random ordinary differential equations RODEs available to a broader readership and to familiarize readers with RODEs themselves as well as the closely associated theory of random dynamical systems In addition it demonstrates how RODEs are being used in the biological sciences where non Gaussian and bounded noise are often more realistic than the Gaussian white noise in stochastic differential equations SODEs RODEs are used in many important applications and play a fundamental role in the theory of random dynamical systems They can be analyzed pathwise with deterministic calculus but require further treatment beyond that of classical ODE theory due to the lack of smoothness in their time variable Although classical numerical schemes for ODEs can be used pathwise for RODEs they rarely attain their traditional order since the solutions of RODEs do not have sufficient smoothness to have Taylor expansions in the usual sense However Taylor like expansions can be derived for RODEs using an iterated application of the appropriate chain rule in integral form and represent the starting point for the systematic derivation of consistent higher order numerical schemes for RODEs The book is directed at a wide range of readers in applied and computational mathematics and related areas as well as readers who are interested in the applications of mathematical models involving random effects in particular in the biological sciences The level of this book is suitable for graduate students in applied mathematics and related areas computational sciences and systems biology A basic knowledge of ordinary differential equations and numerical analysis is required

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