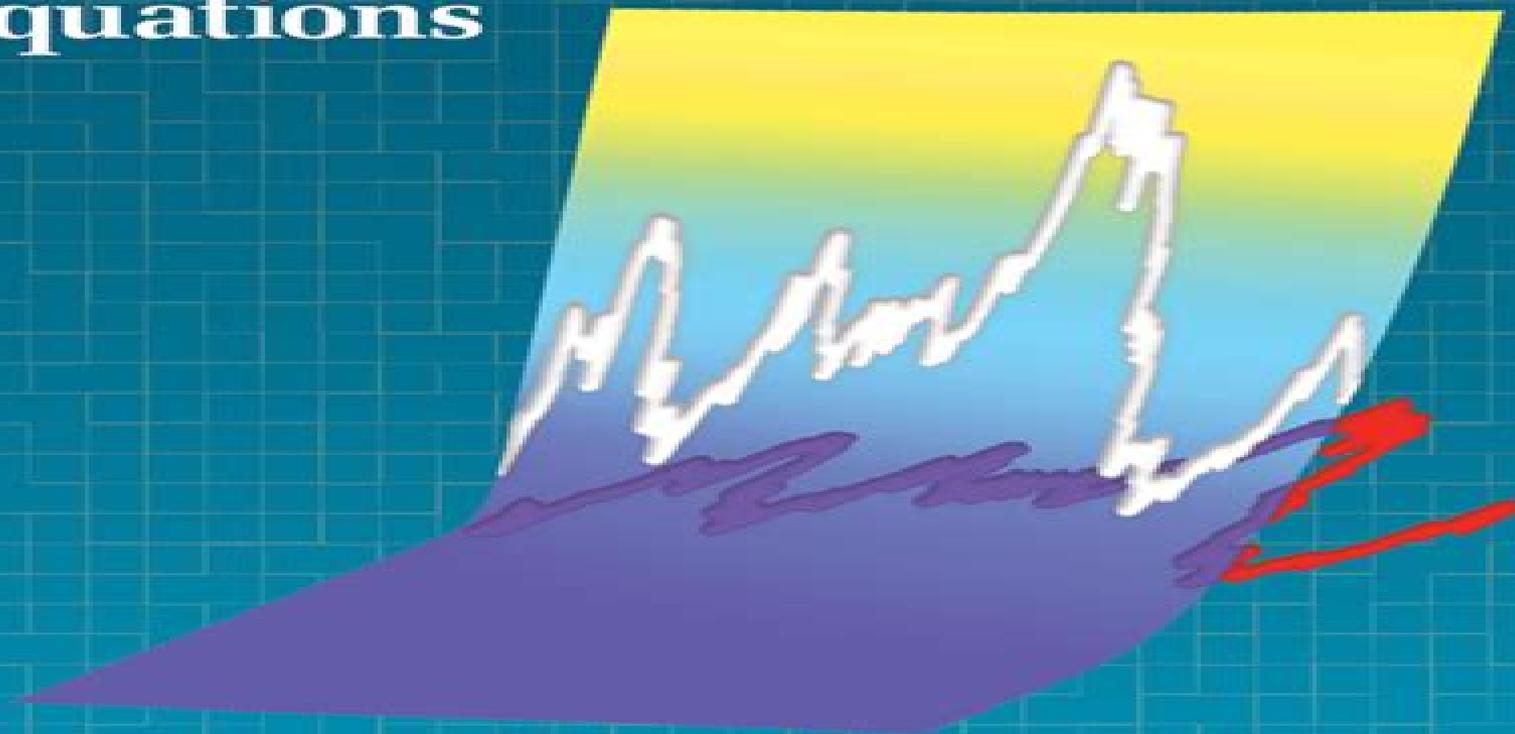


# An Introduction to the Numerical Simulation of Stochastic Differential Equations



Desmond J. Higham • Peter E. Kloeden

siam.

# Numerical Methods For Differential Equations And Simulation

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