

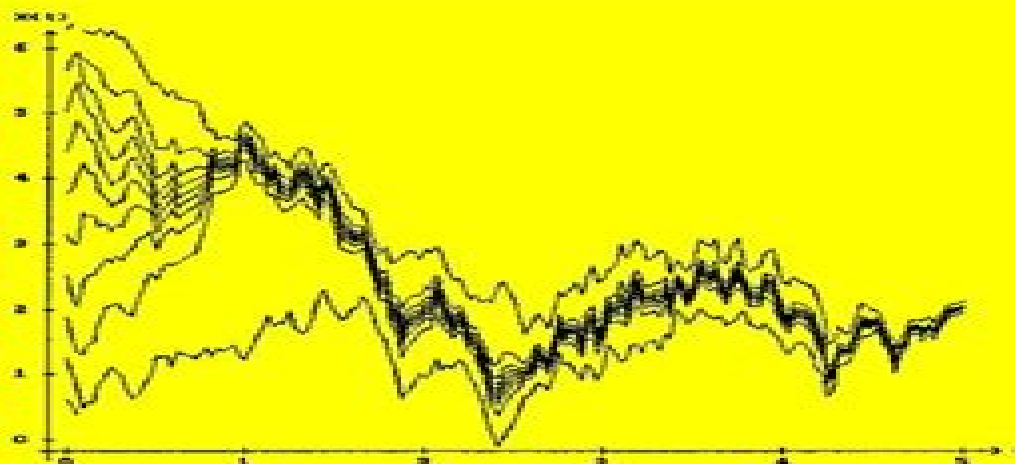
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Peter E. Kloeden
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Numerical Solution of Stochastic Differential Equations



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Numerical Solution Of Stochastic Differential Equations

Peter E. Kloeden, Eckhard Platen



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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

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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

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 SDE Through Computer Experiments Peter Eris Kloeden,Eckhard Platen,Henri Schurz,2002-12-12 This book provides an easily accessible computationally oriented introduction into the numerical solution of stochastic differential equations using computer experiments It develops in the reader an ability to apply numerical methods solving stochastic differential equations It also creates an intuitive understanding of the necessary theoretical background Software containing programs for over 100 problems is available online

A Brief Analysis of Certain Numerical Methods Used to Solve Stochastic Differential Equations Nadrajh Govender,2006

Numerical Integration of Stochastic Differential Equations G.N. Milstein,2013-03-09 This book is devoted to mean square and weak approximations of solutions of stochastic differential equations SDE These approximations represent two fundamental aspects in the contemporary theory of SDE Firstly the construction of numerical methods for such systems is important as the solutions provided serve as characteristics for a number of mathematical physics problems Secondly the employment of probability representations together with a Monte Carlo method allows us to reduce the solution of complex multidimensional problems of mathematical physics to the integration of stochastic equations Along with a general theory of numerical integrations of such systems both

in the mean square and the weak sense a number of concrete and sufficiently constructive numerical schemes are considered Various applications and particularly the approximate calculation of Wiener integrals are also dealt with This book is of interest to graduate students in the mathematical physical and engineering sciences and to specialists whose work involves differential equations mathematical physics numerical mathematics the theory of random processes estimation and control theory

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Numerical Solutions of Stochastic Differential Equations Ligu Wang,2016 In this dissertation we consider the problem of simulation of stochastic differential equations driven by Brownian motions or the general Levy processes There are two types of convergence for a numerical solution of a stochastic differential equation the strong convergence and the weak convergence We first introduce the strong convergence of the tamed Euler Maruyama scheme under non globally Lipschitz conditions which allow the polynomial growth for the drift and diffusion coefficients Then we prove a new weak convergence theorem given that the drift and diffusion coefficients of the stochastic differential equation are only twice continuously differentiable with bounded derivatives up to order 2 and the test function are third order continuously differentiable with all of its derivatives up to order 3 satisfying a polynomial growth condition We also introduce the multilevel Monte Carlo method which is efficient in reducing the total computational complexity of computing the expectation of a functional of the solution of a stochastic differential equation This method combines the three sides of the simulation of stochastic differential equations the strong convergence the weak convergence and the Monte Carlo method At last a recent progress of the strong convergence of the numerical solutions of stochastic differential equations driven by Levy processes under non globally Lipschitz conditions is also presented

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