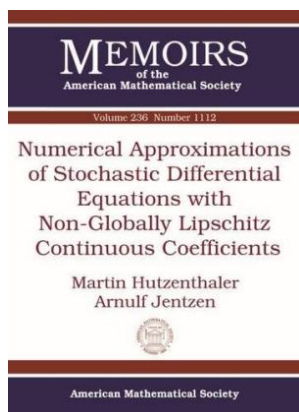


Download Book

NUMERICAL APPROXIMATIONS OF STOCHASTIC DIFFERENTIAL EQUATIONS WITH NON-GLOBALLY LIPSCHITZ CONTINUOUS COEFFICIENTS



American Mathematical Society. Paperback. Book Condition: new. BRAND NEW, Numerical Approximations of Stochastic Differential Equations with Non-Globally Lipschitz Continuous Coefficients, Martin Hutzenthaler, Arnulf Jentzen, Many stochastic differential equations (SDEs) in the literature have a superlinearly growing nonlinearity in their drift or diffusion coefficient. Unfortunately, moments of the computationally efficient Euler-Maruyama approximation method diverge for these SDEs in finite time. This article develops a general theory based on rare events for studying integrability properties such as moment bounds for discrete-time stochastic...

Download PDF Numerical Approximations of Stochastic Differential Equations with Non-Globally Lipschitz Continuous Coefficients

- Authored by Martin Hutzenthaler, Arnulf Jentzen
- Released at -



Filesize: 7.47 MB

Reviews

An extremely wonderful pdf with lucid and perfect explanations. I could possibly comprehend every little thing out of this created e pdf. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- **Janie Wilkinson**

I actually began looking over this pdf. it was actually writtern really perfectly and valuable. You will not really feel monotony at at any moment of your respective time (that's what catalogs are for about if you check with me).

-- **Marquis Gusikowski**

I actually started looking at this pdf. It is writter in basic words and phrases and not confusing. I discovered this pdf from my i and dad suggested this publication to understand.

-- **Vergie Fahey**
