

Adaptive Monte Carlo Methods for SDEs

Georgios Zouraris^a

^aDepartment of Mathematics, University of Crete,

GR-714 09 Heraklion, Crete, Greece

`zouraris@math.uoc.gr`

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We propose a general framework to construct adaptive methods for the weak approximation problem of Itô stochastic differential equations, which we apply on variances of the Drift Implicit Euler method.

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