



# Numerical Solution of Stochastic Differential Equations (Stochastic Modelling and Applied Probability)

By Peter E. Kloeden, Eckhard Platen

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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

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## **Numerical Solution of Stochastic Differential Equations (Stochastic Modelling and Applied Probability) By Peter E. Kloeden, Eckhard Platen Bibliography**

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### **Editorial Review**

#### Review

"... 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. This was not an easy task... Their exposition stresses clarity, not formality - a very welcome approach." ZAMP

#### From the Back Cover

The numerical analysis of stochastic differential equations differs significantly from that of ordinary differential equations due to peculiarities of stochastic calculus. This book provides an introduction to stochastic calculus and stochastic differential equations, in both theory and applications, emphasising the numerical methods needed to solve such equations. It assumes of the reader an undergraduate background in mathematical methods typical of engineers and physicists, though many chapters begin with a descriptive summary. The book is also accessible to others who only require numerical recipes. The stochastic Taylor expansion provides the basis for the discrete time numerical methods for differential equations. The book presents many new results on high-order methods for strong sample path approximations and for weak functional approximations, including implicit, predictor-corrector, extra-polation and variance-reduction methods. Besides serving as a basic text on such methods, the book offers the reader ready access to a large number of potential research problems in a field that is just beginning to expand rapidly and is widely applicable. To help the reader to develop an intuitive understanding of the underlying mathematics and hand-on numerical skills, exercises and over 100 PC-Exercises are included.

### **Users Review**

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