

## Numerical Solution of SDE Through Computer Experiments (Universitext)

Peter Eris Kloeden, Eckhard Platen, Henri Schurz



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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.

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