Mini-course on the

Numerical Integration of Stochastic Differential Equations

Given by
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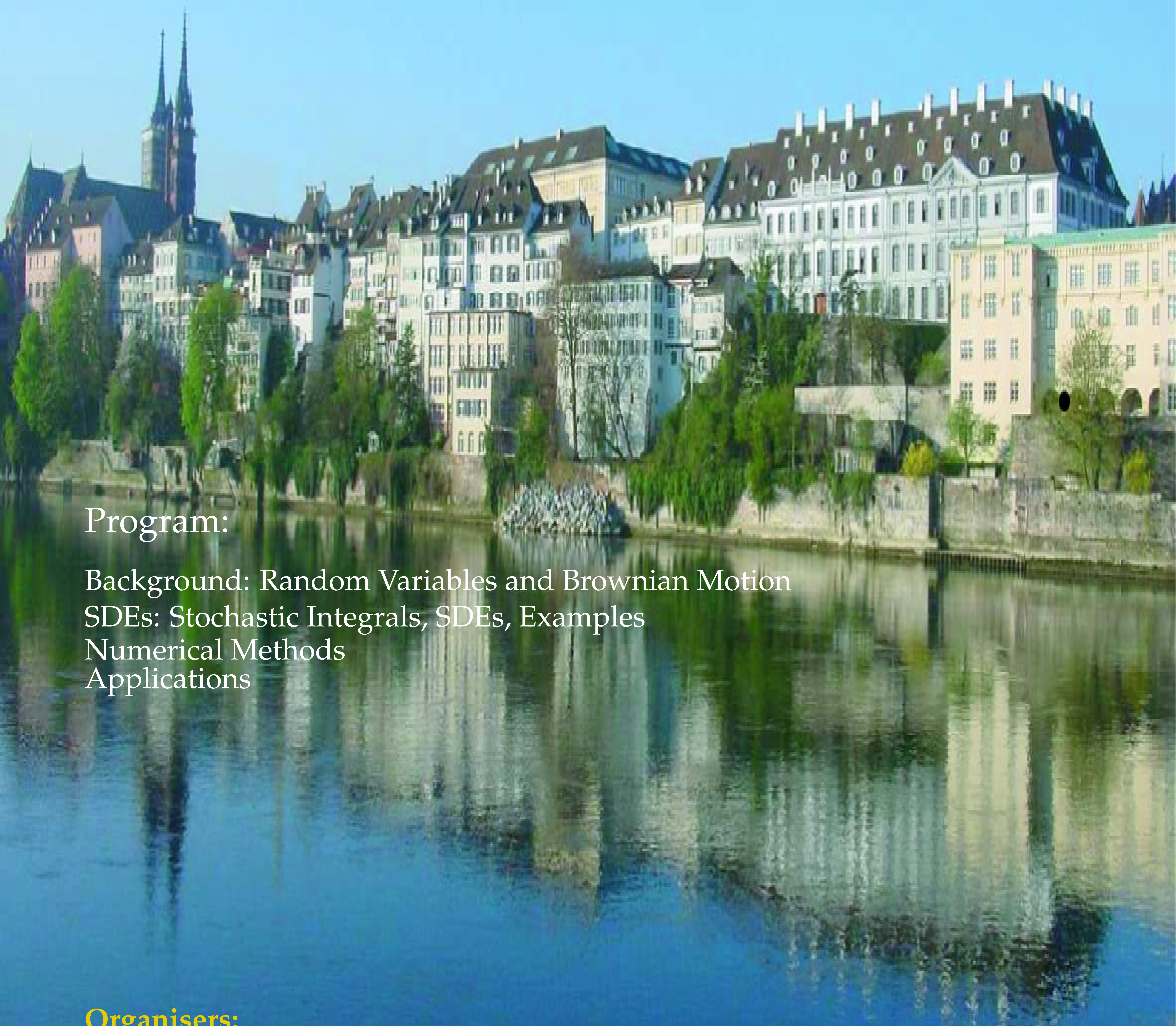

Program:

Background: Random Variables and Brownian Motion
SDEs: Stochastic Integrals, SDEs, Examples
Numerical Methods
Applications

Organisers:

David Cohen and Marcus Grote
Mathematisches Institut, Basel

Further informations at:
www.math.unibas.ch/~cohen/des2010.html

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