Questions for Lecture 6

While reading *Chapter 5.3 and 6.1* of [G], ask yourself:

- Why do we take that much effort to prove weak convergence rates instead of using the strong rates that we showed earlier?
- What is assumed and what is shown in Theorem 5.3.1?
- What is the essential tool in the proof of Theorem 5.3.1?
- Why does the proof lead to convergence of order 1?
- How do you choose and couple the discretization grid in time and the number of samples when computing quantities of interest?