

Questions for Lecture 6

While reading *Chapter 5.1–5.2*, *required parts of Chapter 2* of [G], ask yourself:

- How do you show that the Euler–Maruyama scheme is a square integrable Itô process? Look at the proof carefully.
- When would a Brownian bridge construction be useful?
- How does the statistical error influence the convergence in simulations? Read all necessary background that you are missing from Chapter 2.
- Carefully understand the strong convergence proof.
- Why does L^p convergence imply almost sure convergence with essentially the same rate?