

INVITATION TO THE PRESENTATION ABOUT THE WORKPLACEMENT

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**“A numerical study of strong convergence rates for SDEs
with discontinuous drift coefficient”**

📍 N.1.43

📅 Wednesday, 15 November 2023

🕒 10:00 a.m.

Abstract

For stochastic differential equations (SDEs) with Lipschitz continuous drift coefficient and additive noise, the strong convergence order of the most common numerical scheme – the Euler–Maruyama scheme – is known to be 1. In this talk, we consider SDEs with discontinuous drift coefficient and additive noise. In this case, the optimal convergence rate is $3/4$. However, this is often not observed in practice. We discuss and reproduce the paper [Göttlich, Lux, Neuenkirch, "The Euler scheme for stochastic differential equations with discontinuous drift coefficient: a numerical study of the convergence rate.", *Advances in difference equations*, 2019]. For this, we consider two different classes of SDEs and estimate the according convergence rates. Finally, we give a short insight into recent research based on our results.

Michaela Szölgényi and the Department of Statistics look forward to seeing
you at the talk!

