

Title here

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1 Prediction 1

Params: $\mu = 0.003$, $\sigma = 0.03$, $\Delta t = 1$, $t_f = 365$, $x_0 = 1$, $\Delta\mu = 0.004$.

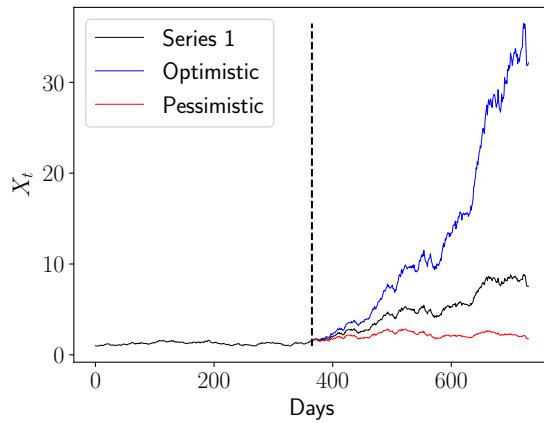


Figure 1: Initial simulation with scenarios trajectories.

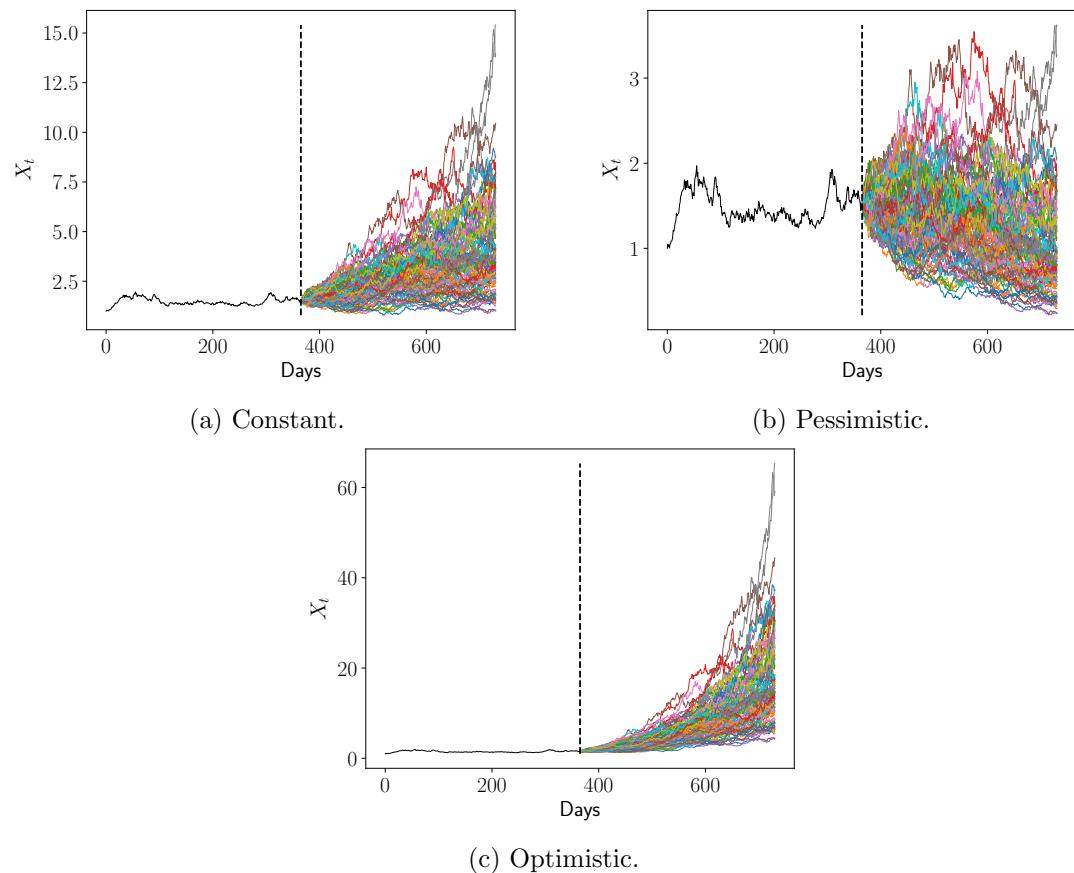


Figure 2: Prediction trajectories for each scenario.

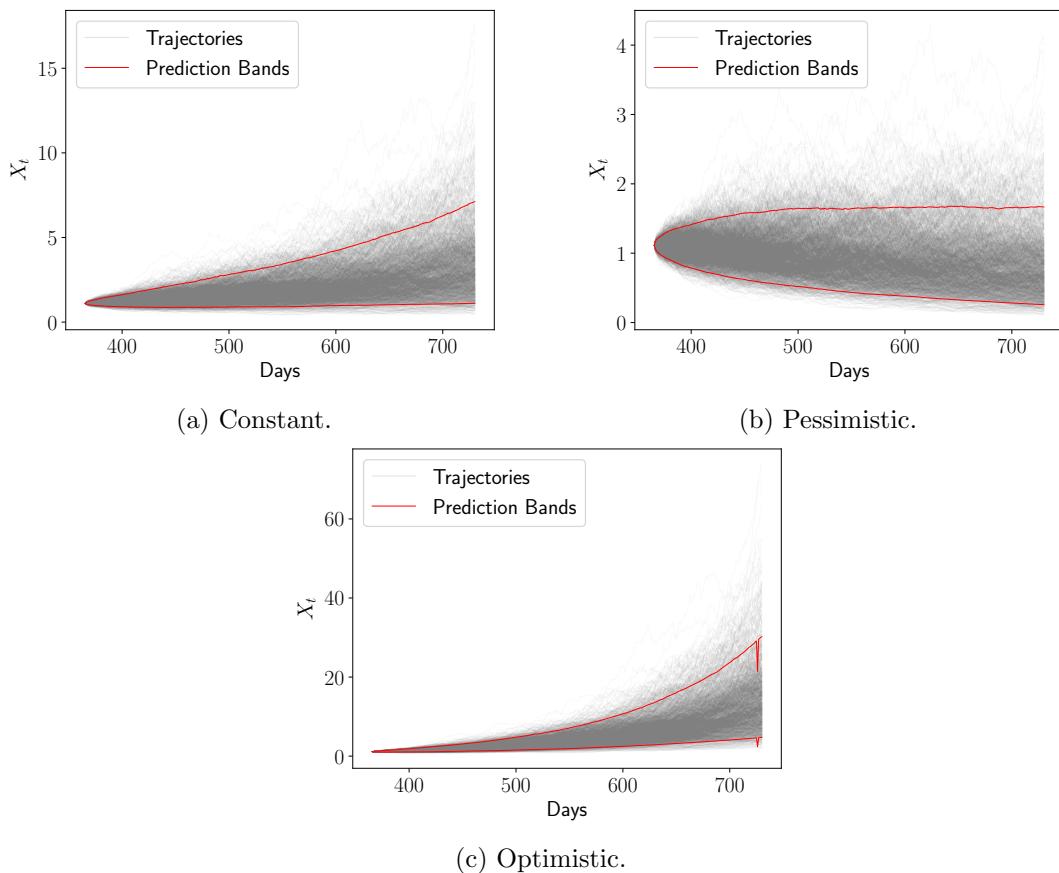


Figure 3: Prediction bands for each scenario.

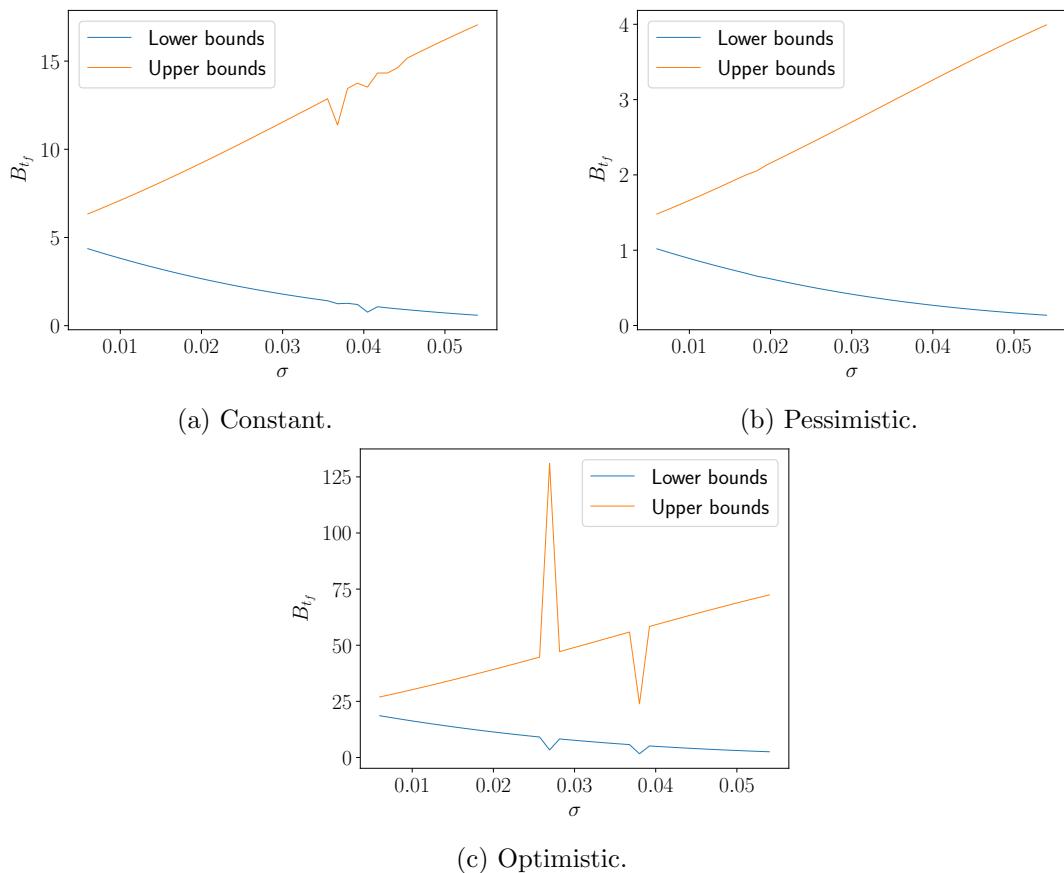


Figure 4: Sensitivity on σ for each scenario.

2

Params: $\alpha = 0.5$, $\mu = 1.25$, $\sigma = 0.4$, $\gamma = 0.5$, $\Delta t = 0.1$, $t_f = 30$, $n = 1000$.