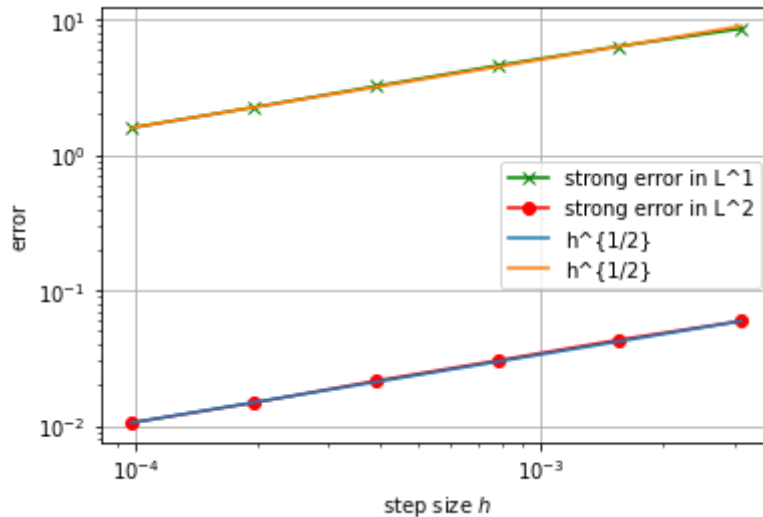


Series 4 with function call

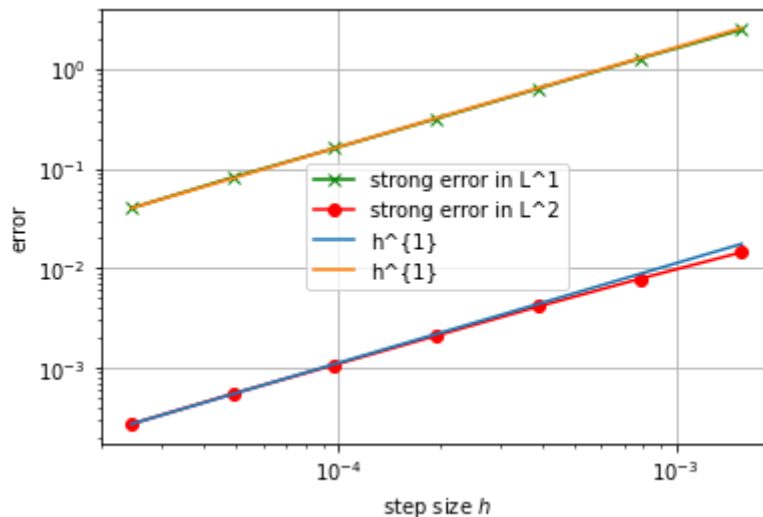
```
In [1]: from Series4 import sde_convstrongmil
        from Series4 import sde_convweak
        from Series4 import sde_convstrong
        from Series4 import sde_heston2
```

```
In [2]: sde_convstrong()
```



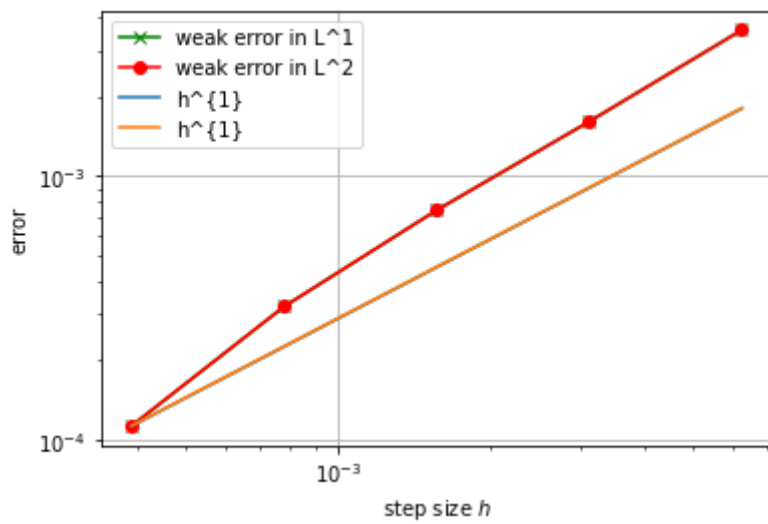
Strong rate of convergence error in L_1 : 0.5043261322273296
Strong rate of convergence error in L_2 : 0.4912258643752467
Elapsed time: 1.5396037101745605

```
In [3]: sde_convstrongmil()
```



Strong rate of convergence: 0.9556027755050176
Elapsed time: 3.9846904277801514

```
In [4]: sde_convweak()
```

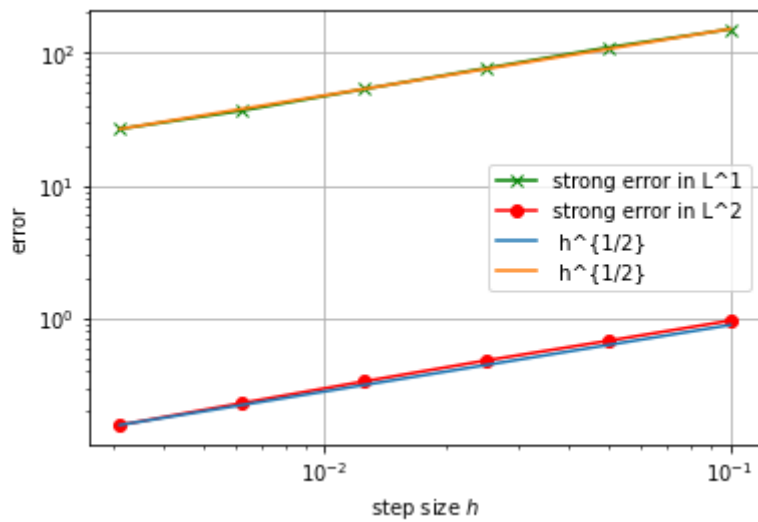


Weak rate of convergence L^2 : 1.2299573926476157
 Weak rate of convergence L^1 : 1.2307915340867766
 Elapsed time: 22.687206745147705

In [5]:

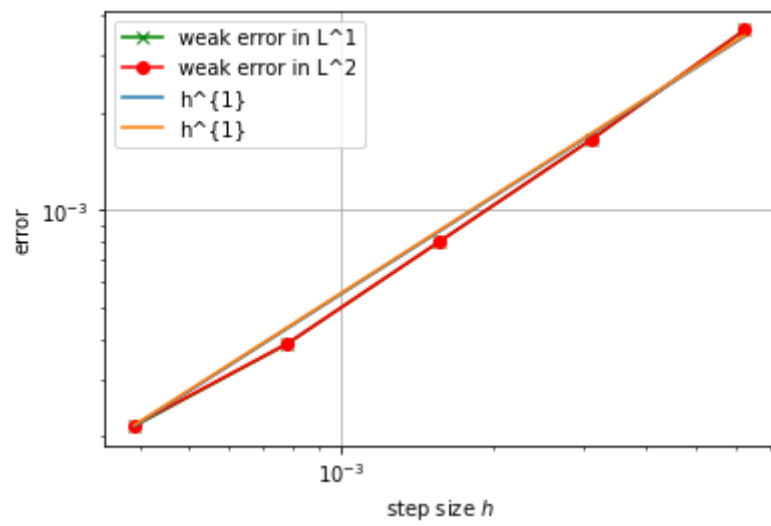
```
sde_heston2()
```

CLT confidence interval
 [[3.2947983 3.42179813]
 [3.25684862 3.3808496]
 [3.23948899 3.36222108]
 [3.23157682 3.35362328]
 [3.22988949 3.35162081]
 [3.22941886 3.35100939]]



Elapsed time: 5.997417449951172

In [3]:



Weak rate of convergence L^2 : 1.0214014401263503
Weak rate of convergence L^1 : 1.0237249935743171
Elapsed time: 21.637722969055176