1 Meeting Details

• Date: 06.01.2025

• Start Time: 15:00

• End Time: 16:00

2 Attendees List:

• Present:

- Sophia Münker

- Chiheb Ben Hammouda

- Nadhir Ben Rached

- Manuel Holschbach

3 Summary

• Additional complication due to discrete state space

- Approach 1: Start with single level (Sophias paper), extend to Multi level approach (need to consider likelihood)
- Approach 2: Do test runs with indicator function for MLMC code, Perhaps we run into catastrophic coupling, start with indicator function that is not too rare (Look at histogram of g_l and g_{l-1})
- Next meeting on 23.01 at 14:00 german time