Report: SPDE MLQMC (multiple)
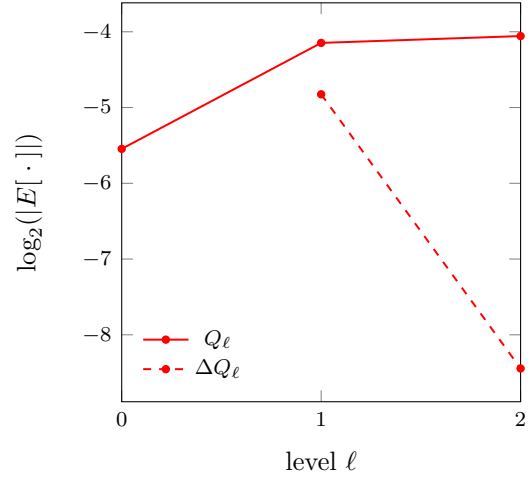

Figure 1: Decay of the expected value $E[\Delta Q_\ell]$.
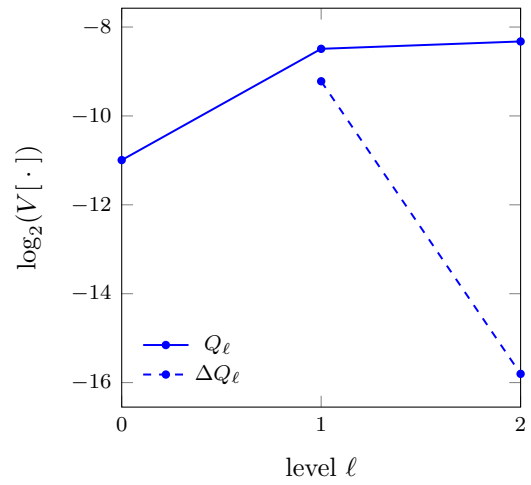

Figure 2: Decay of the variance $V[\Delta Q_\ell]$.
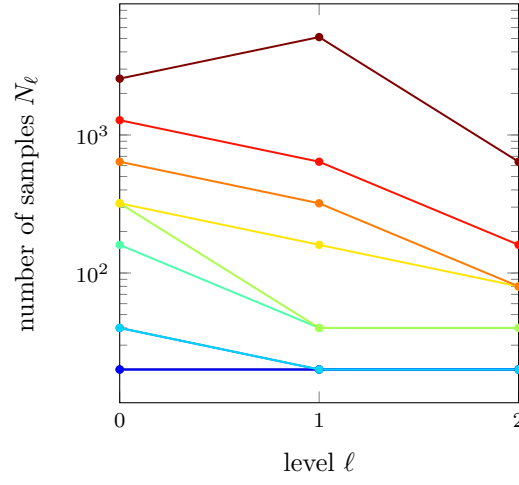
Figure 3: Total number of samples N_ℓ taken on each level.
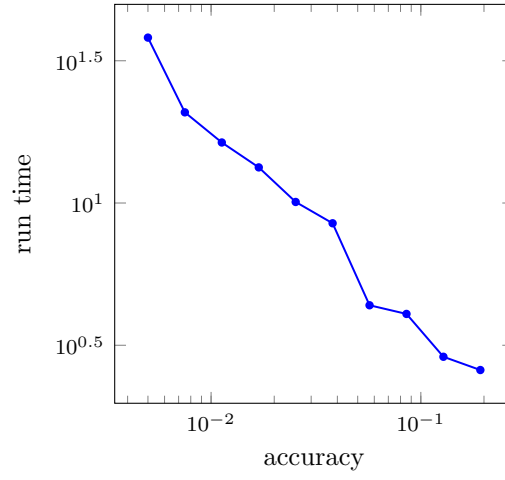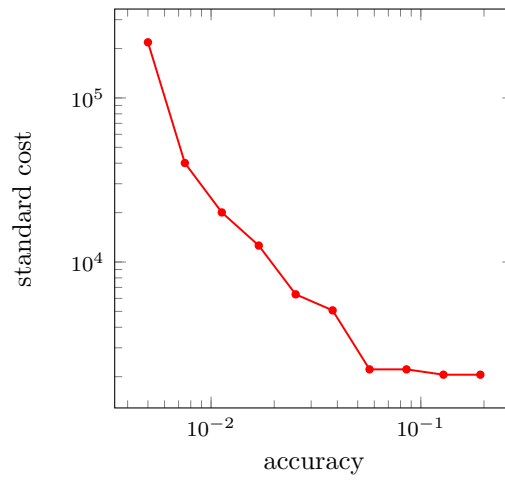

Figure 4: Total simulation run time.

Figure 5: Total simulation standard cost.

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