

## Report: SPDE MLMC (multiple)

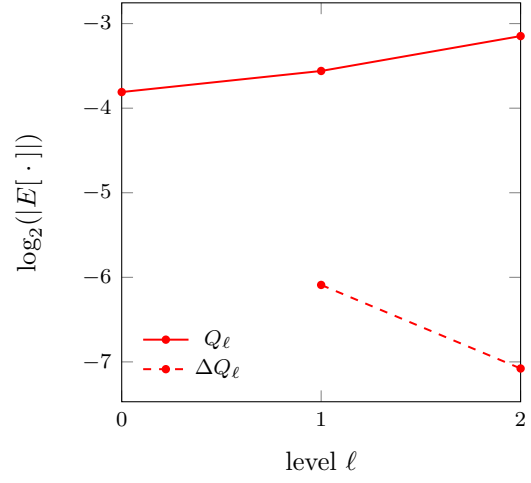


Figure 1: Decay of the expected value  $E[\Delta Q_\ell]$ .

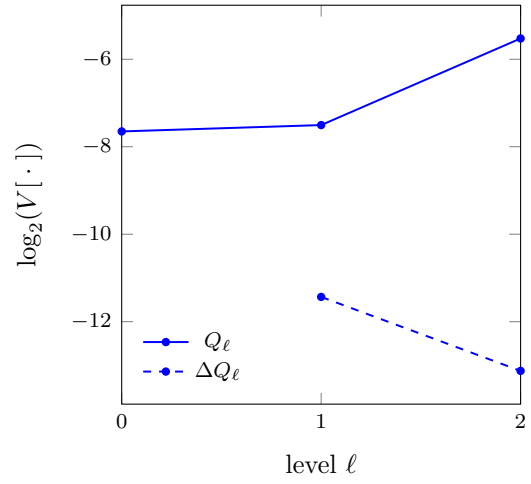


Figure 2: Decay of the variance  $V[\Delta Q_\ell]$ .

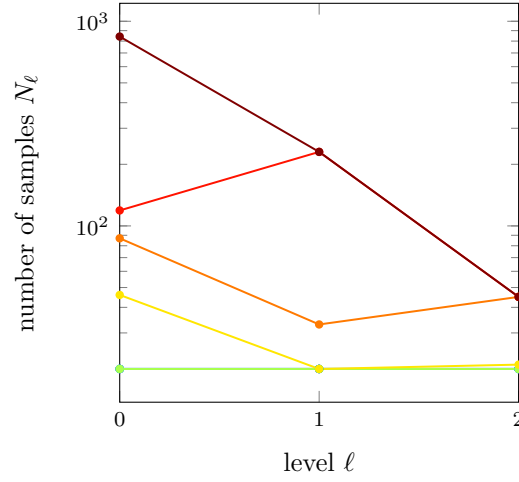


Figure 3: Total number of samples  $N_\ell$  taken on each level.

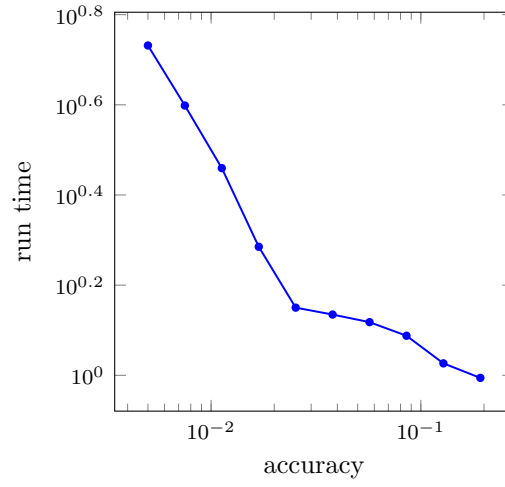


Figure 4: Total simulation run time.

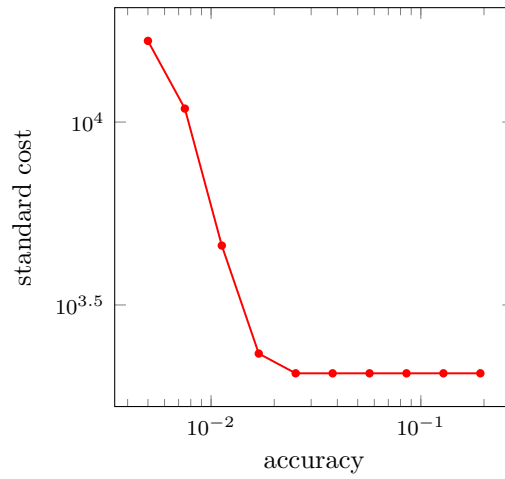


Figure 5: Total simulation standard cost.