

Report: SPDE MC

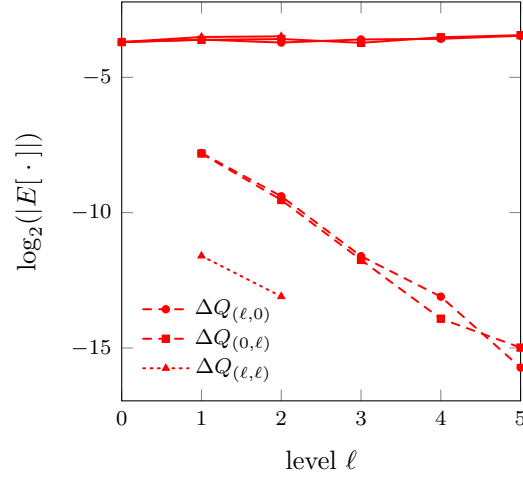


Figure 1: Decay of the expected value $E[\Delta Q]$.

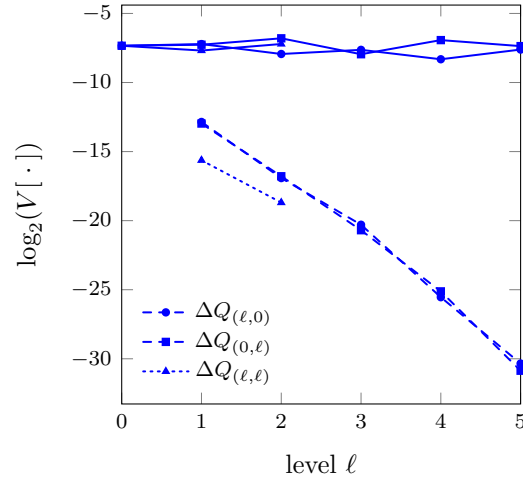


Figure 2: Decay of the variance $V[\Delta Q]$.

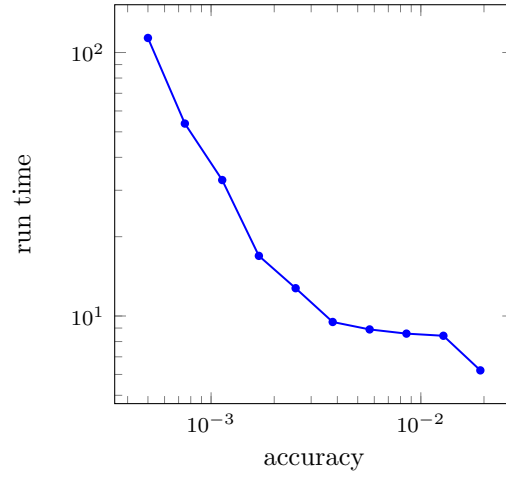


Figure 3: Total simulation run time.

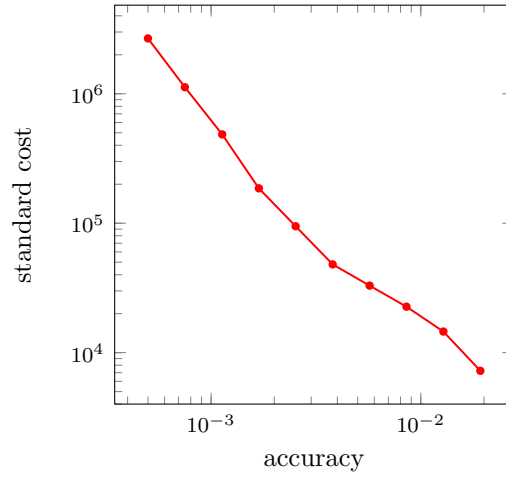


Figure 4: Total simulation standard cost.