

Report: SPDE MC

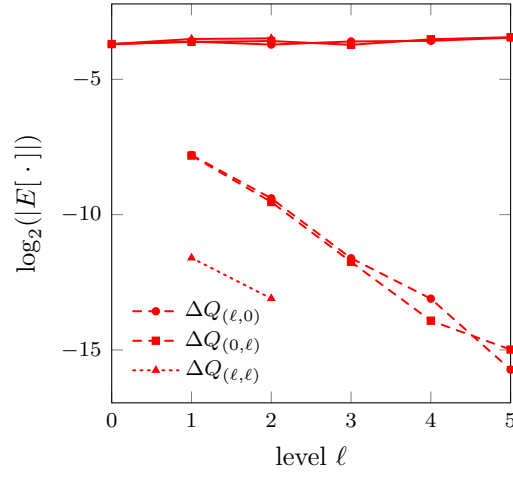


Figure 1: Decay of the expected value $E[\Delta Q]$.

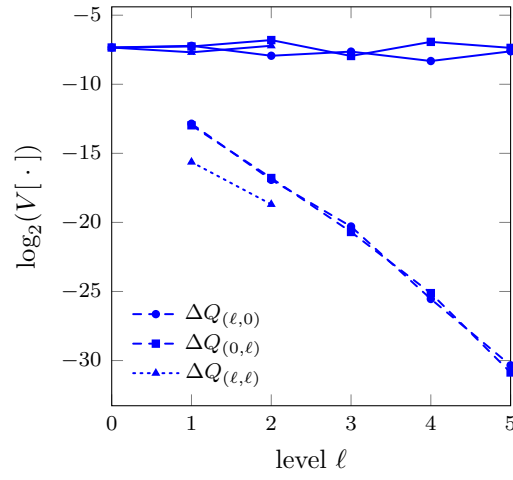


Figure 2: Decay of the variance $V[\Delta Q]$.

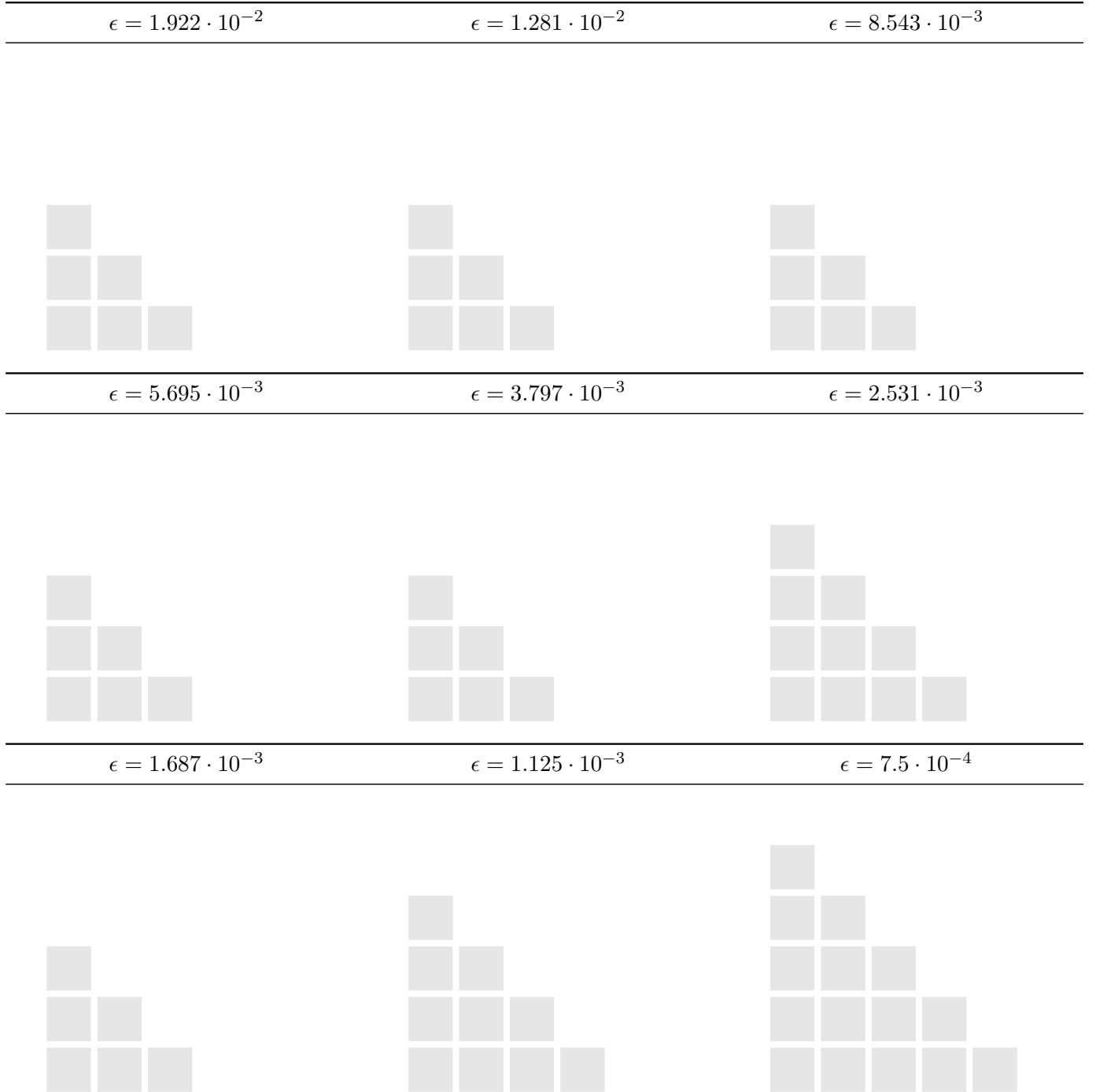


Figure 3: Shape of the index set for different tolerances on the RMSE ($1/2$).

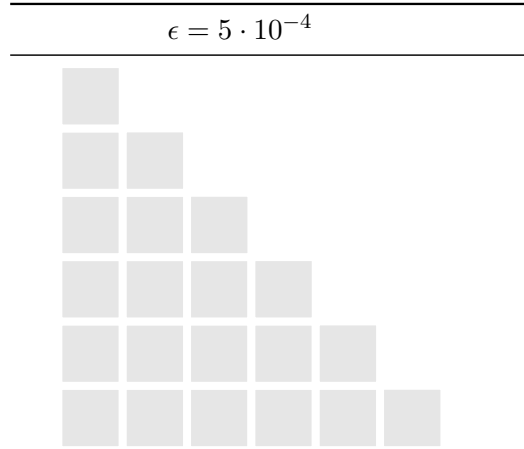


Figure 4: Shape of the index set for different tolerances on the RMSE (2/2).

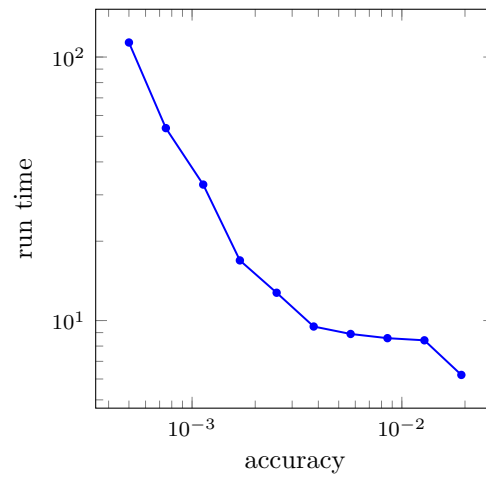


Figure 5: Total simulation run time.

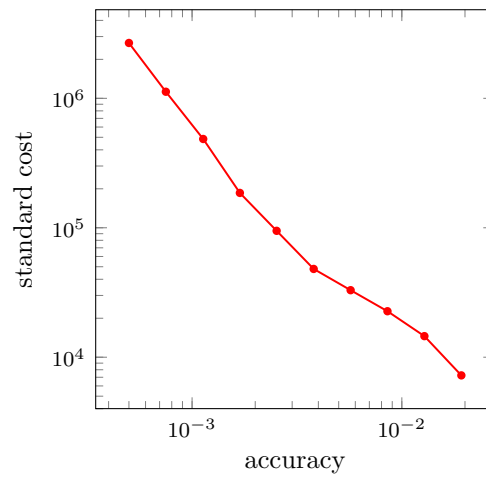


Figure 6: Total simulation standard cost.