

Report: SPDE MLMC

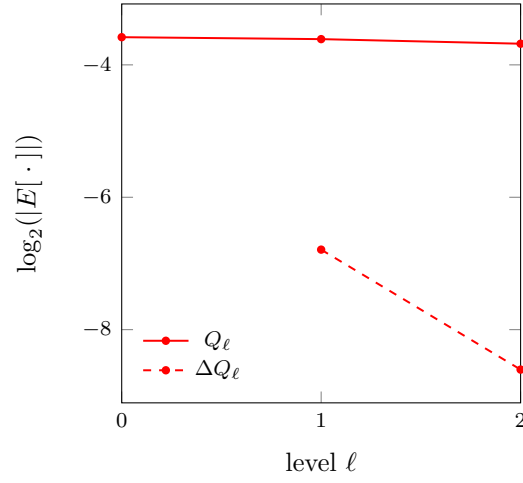


Figure 1: Decay of the expected value $E[\Delta Q_\ell]$.

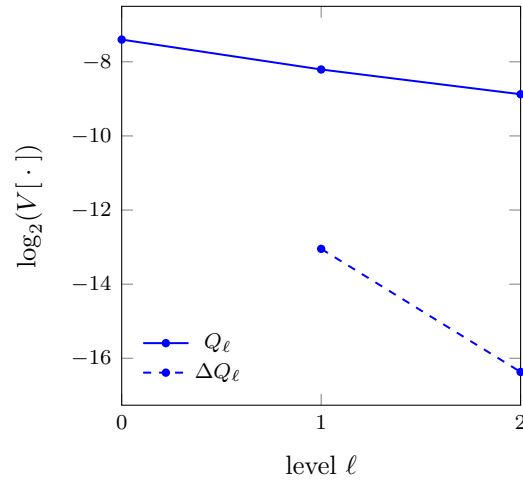


Figure 2: Decay of the variance $V[\Delta Q_\ell]$.

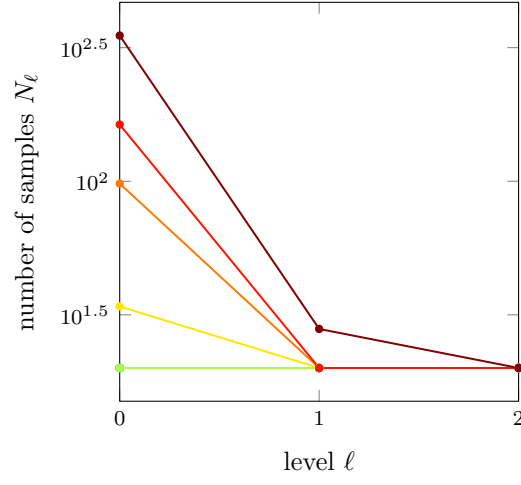


Figure 3: Total number of samples N_ℓ taken on each level.

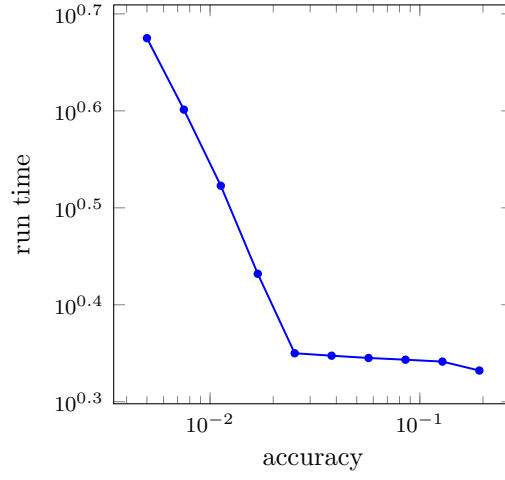


Figure 4: Total simulation run time.

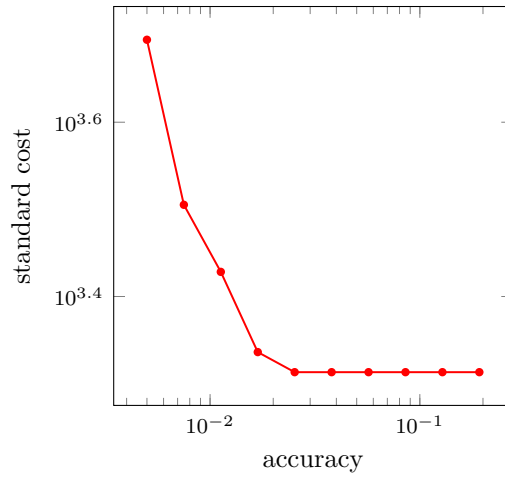


Figure 5: Total simulation standard cost.