

Report: Beam MLMC

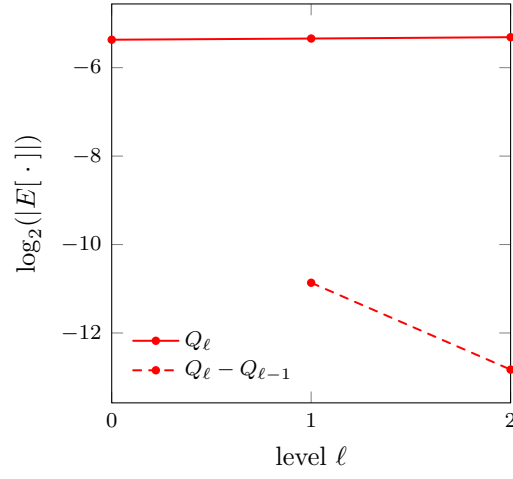


Figure 1: Decay of the expected value.

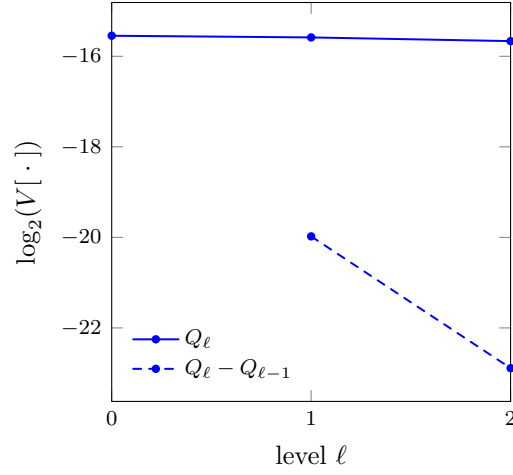


Figure 2: Decay of the variance.

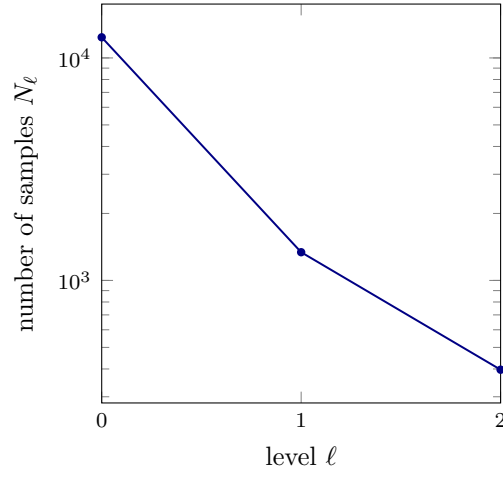


Figure 3: Total number of samples N_ℓ taken on each level.

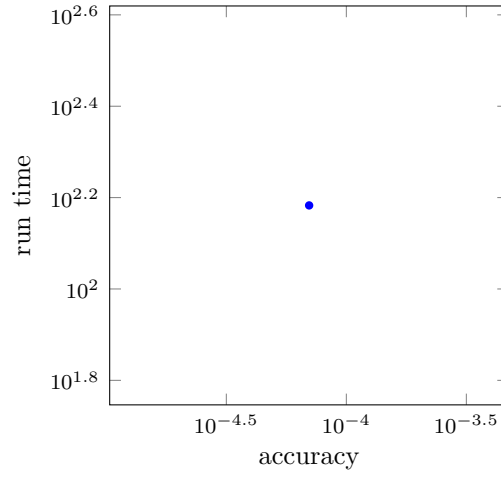


Figure 4: Total simulation run time.

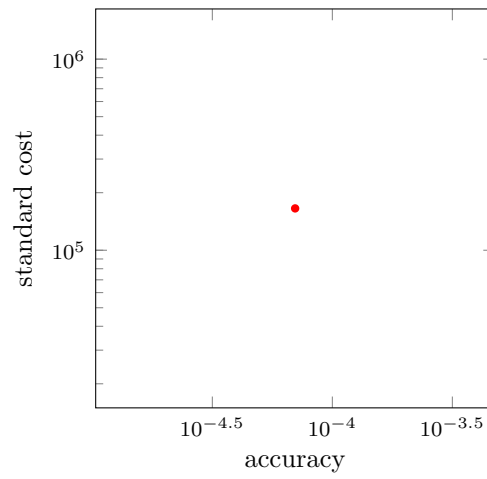


Figure 5: Total simulation standard cost.