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Angela Kunoth
Editor-in-Chief,
SIAM Journal on Numerical Analysis,
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Dear Professor Kunoth,

We are pleased to submit an original research article entitled "Initial conditions continuity of a numerical approximation for Kolmogorov equations," by Francisco Delgado-Vences, Alan Matsumiya-Zazueta, and Saúl Díaz-Infante to be considered for publication in SIAM Journal on Numerical Analysis.

In this article, we derive stability theory for the approximation of Kolmogorov equations in infinite dimensions. Our results are for the stability respect to initial conditions of a weak spectral method.

To the best of our knowledge, this manuscript is the first work that addresses this kind of numerical stability for weak spectral schemes of parabolic SPDEs.

Our manuscript has not been published and is not under consideration for publication elsewhere. We have no conflicts of interest to disclose. We also confirm that the co-authors have agreed to the present submitted version.

Sincerely yours,

Saúl Díaz-Infante Velasco, PhD
