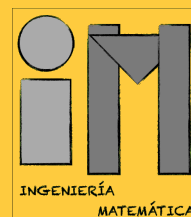


July - August 2012



Montevideo, Uruguay



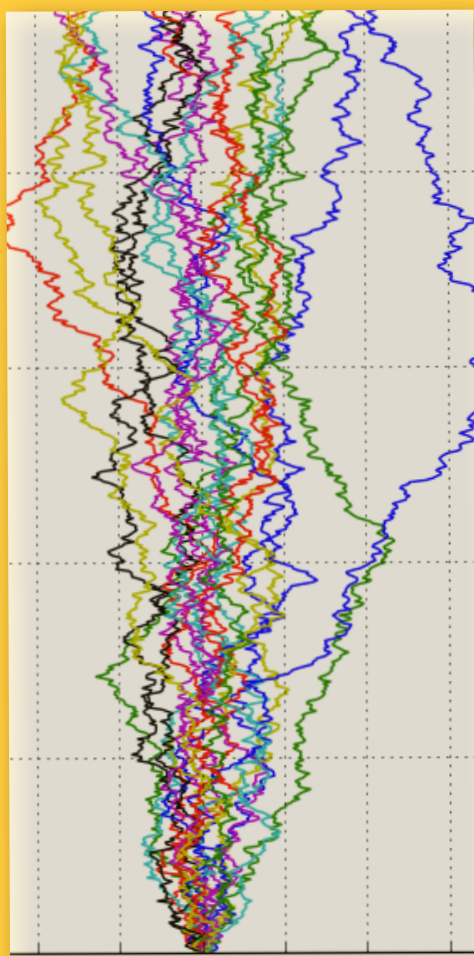
Numerical Methods for Stochastic Differential Equations Course

Course Instructor Raúl Tempone.

Topics Ito stochastic differential equations, Weak and strong approximation, Efficient numerical methods and error estimation, Variance Reduction Techniques, Multilevel Monte Carlo methods.

Applications Financial mathematics, Material science, Geophysical flow problems, Turbulent diffusion, Control theory.

Course Evaluation Homeworks and a final project. During the course the students will have the support of several Teaching Assistants that are members of the course instructor's research group. The objective of the final projects is to expose the students to ongoing research in this area.



Call for participation

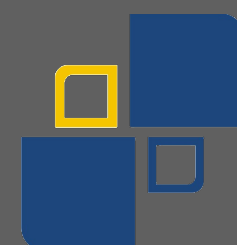
We request all participants to communicate their interest to mscavino@fing.edu.uy with Cc to marco.scavino@kaust.edu.sa. The registration is free. Upon course acceptance additional information on venue and other logistic information will be provided.

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