

فصل ١

مختلط

١.١ نقاط تكين رفع شدّنى

كتاب نامه

- [1] A. ABDULLE, *Numerical methods for stochastic simulation: When stochastic integration meets geometric numerical integration*, in Stochastic Processes, Multiscale Modeling, and Numerical Methods for Computational Cellular Biology, (2017), pp. 83 – 107.
- [2] A. ABDULLE, D. COHEN, G. VILMART, AND K. C. ZVGALAKIS, *High weak order methods for stochastic differential equations based on modified equations*, SIAM Journal on Scientific Computing, 34(2012), pp. A1800-A1823.
- [3] Y. AIT-SAHALIA, *Testing continuous-time models of the spot interest rate*, Review of Financial Studies, 9(1996), pp. 385 – 426.