Numerical methods for stochastic differential equations (T. Mitsui & D. Higham)

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Stochastic differential equations (SDEs) are a key tool in the modellling of systems with inherent randomness. Computer simulations of SDEs are now performed routinely by practictioners in fields as diverse as biology, epidemiology, mechanics, economics and finance. However, the state-of-the-art for the design, analysis and implementation of numerical methods for SDEs is far short of its deterministic counterpart. The two minisymposia on numerical methods for SDEs will break down loosely as follows: the first session will focus on the analysis of existing methods, and the second will consider the design of new algorithms.