

SDE with adapted timestepping

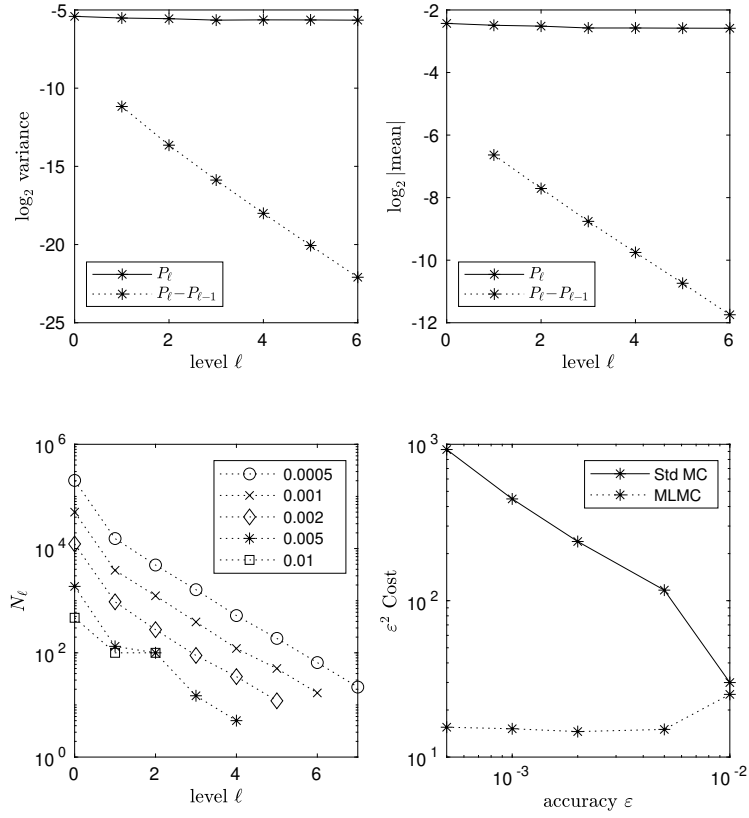


Figure 1: MLMC using adapted timestepping for an SDE with a singular drift