Table of Contents

9. On Nonasymptotic Optimal Stopping Criteria in Monte Carlo Simulations

   Christian Bayer, Håkon Hoel, Erik Von Schwerin, Raul Tempone. *On Nonasymptotic Optimal Stopping Criteria in Monte Carlo Simulations*. SIAM Journal on Scientific Computing 36(2):A869—A885, https://doi.org/10.1137/130911433, SIAM, 2014. Published version.

10. SDE Based Regression for Linear Random PDEs

    Felix Anker, Christian Bayer, Martin Eigel, Marcel Ladkau, Johannes Neumann, John Schoenmakers. *SDE Based Regression for Linear Random PDEs*. SIAM Journal on Scientific Computing 39(3):A1168—A1200, https://doi.org/10.1137/16M1060637, SIAM, 2017. Published version.

11. A Fully Adaptive Interpolated Stochastic Sampling Method for Linear Random PDEs

    Felix Anker, Christian Bayer, Martin Eigel, Johannes Neumann, John Schoenmakers. *A Fully Adaptive Interpolated Stochastic Sampling Method for Linear Random PDEs*. International Journal for Uncertainty Quantification 7(3), https://doi.org/10.1615/Int.J.UncertaintyQuantification.201701942, Begel House Inc., 2017. Preprint version.

12. From Rough Path Estimates to Multilevel Monte Carlo

    Christian Bayer, Peter Friz, Sebastian Riedel, John Schoenmakers. *From Rough Path Estimates to Multilevel Monte Carlo*. SIAM Journal on Numerical Analysis 54(3):1449–1483, https://doi.org/10.1137/140995209, SIAM, 2016. Published version.

13. Simulation of Forward-Reverse Stochastic Representations for Conditional Diffusions

    Christian Bayer, John Schoenmakers. *Simulation of Forward-Reverse Stochastic Representations for Conditional Diffusions*. The Annals of Applied Probability 24(5):1994–2032, https://doi.org/10.1214/13-AAP969, The Institute of Mathematical Statistics, 2014. Postprint version.

14. An Efficient Forward-Reverse Expectation-Maximization Algorithm for Statistical Inference in Stochastic Reaction Networks

    Christian Bayer, Alvaro Moraes, Raul Tempone, Pedro Vilanova. *An Efficient Forward-Reverse Expectation-Maximization Algorithm for Statistical Inference in Stochastic Reaction Networks.* Stochastic Analysis and Applications 34(2):193–231, https://doi.org/10.1080/07362994.2015.1116396, Taylor & Francis, 2016. Postprint version.

15. Forward-Reverse Expectation-Maximization Algorithm For Markov Chains: Convergence and Numerical Analysis

    Christian Bayer, Hilmar Mai, John Schoenmakers. *Forward-reverse expectation-maximization algorithm for Markov chains: convergence and numerical analysis*. Advances in Applied Probability 50(2):621–644, https://doi.org/10.1017/apr.2018.27, Cambridge University Press, 2018. Postprint version.