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$A\ note\ on\ the\ Runge-Kutta\ method\ for\ stochastic\ differential\ equations$

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Abstract: In the paper the convergence of a mixed Runge–Kutta method of the first and second orders to a strong solution of the Ito stochastic differential equation is studied under a monotonicity condition.

Keywords: stochastic differential equation, Runge–Kutta method, monotonicity and Lipschitz condition

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