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T. Sauer, Numerical solution of stochastic differential equations in finance. Handbook of Computational Finance, pp. 529-550. Eds. J.-C. Duan, W. Hardle, J. Gentle. Springer, Berlin-Heidelberg (2012). T. Sauer, Global convergence of max-type equations. Journal of Difference Equations and Applications 17, 1-8 (2011).

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