

Rules for the submission of the project of the course “Numerical Integration of Stochastic Differential Equations”

As you should already know, the 30% of the final grade of the course is based on a project. It is asked to write a report where the questions of the chosen text have to be addressed and to attach the inherent code.

The rules for the project and its final submission are the following.

1. The project can be done individually or in a group of two people. In the latter case, only one report with the name of both authors has to be submitted.
2. The assignment of the project that you will have to submit will be done in the following steps.
A folder named “Texts of the projects” has been added in Moodle, under the Section “Projects”. There, you can read all the four possible assignments in .pdf. By *Friday October 18th at 23.59*, you have to do a ranking of *all the 4* projects in based on your preferences, from the first (you like the most) to the fourth (you like the less), and send this list to fabio.zoccolan@epfl.ch. Please, put in cc your colleague if you planned to do the project in couple. You can send only one ranking.
As soon as possible (3/4 days at most), we will reply to your email with the project that you have to solve and submit for the evaluation of the exam. You cannot change the project that has been assigned to you.
3. Your report should address all the points of the text, with clear references to the correspondence between the questions (**Qx**) and your answers.
4. Submit your solution via Moodle in an archive folder named `familyname.zip` (e.g., `zoccolan.zip`, both names have to be included for couples) which should contain your report and a subfolder with your implementation. The **deadline** for submitting your solution is **Thursday 19th of December 2024 at 23:59**. The button to submit the project is “Project submission”, under the Section “Projects”. Please, check to have submit every file you want to be evaluated.
5. Your report must not exceed the length of **12 pages** (minimum font size 10pt, figures and references included), and should be typeset in LATEX. The setting and results of your numerical experiments have to be included.
6. Your implementation should be clear and a set of easy-to-run numerical tests should be provided. The programming language is of your choice, but a Matlab, C++/C or Python implementation would be appreciated.
7. Whenever you exploit results from existing literature, please cite your source accordingly in the bibliography.
8. Any use of generative AI has to be acknowledged (which tools were used and for what purpose). You may not submit any work generated by an AI program as your own. If you include material generated by an AI program, it should be cited like any other reference material.
9. **The project is mandatory to pass the exam.**