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# An Introduction To Numerical Simulation For Trade Theory And Policy

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%CHAIN Test stochastic Chain Rule % %  
Solve SDE for  $V(X) = \sqrt{X}$  where  $X$  solves %  $dX = (\alpha - X) dt + \beta \sqrt{X} dW$ ,  $X(0) = X_{\text{zero}}$ , % with  $\alpha = 2$ ,  $\beta = 1$  and  $X_{\text{zero}} = 1$ . %  $X_{\text{em1}}$  is Euler-Maruyama solution for  $X$ . %  $X_{\text{em2}}$  is Euler-Maruyama solution of SDE for  $V$  from Chain Rule.

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