

Reflecting Brownian motion in a unit 3D ball

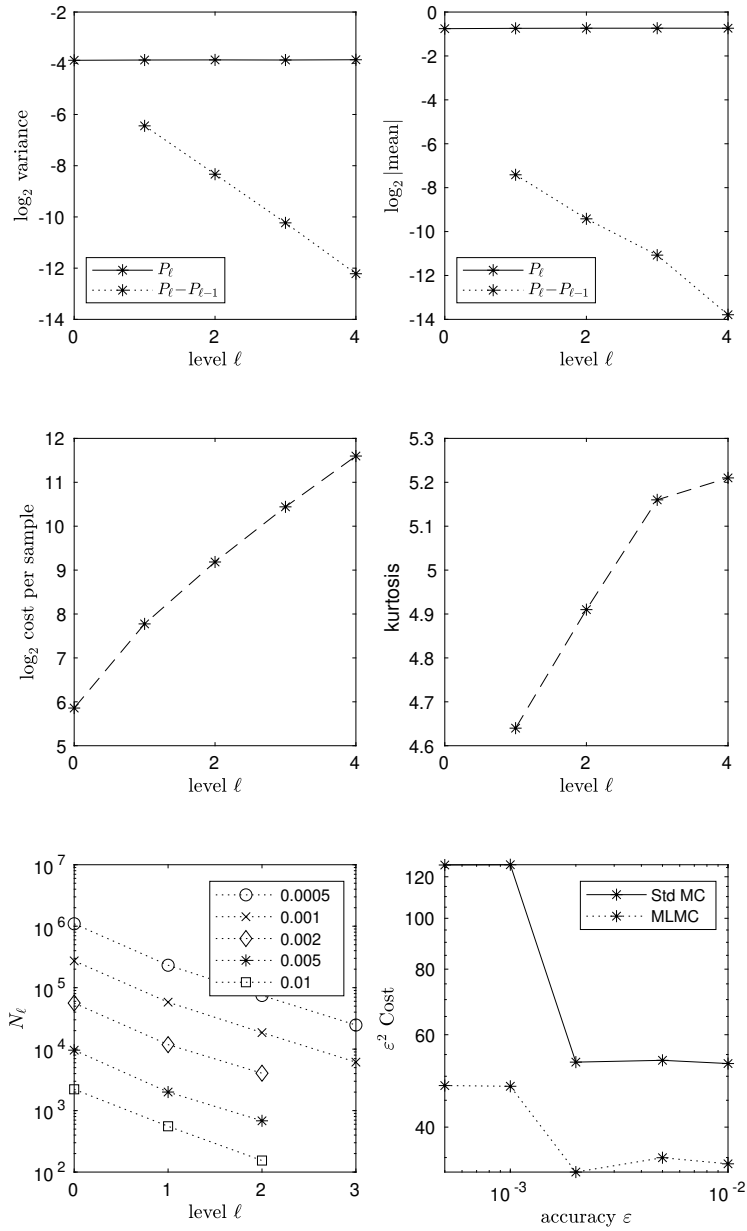


Figure 1: MLMC using reflection scheme at boundary

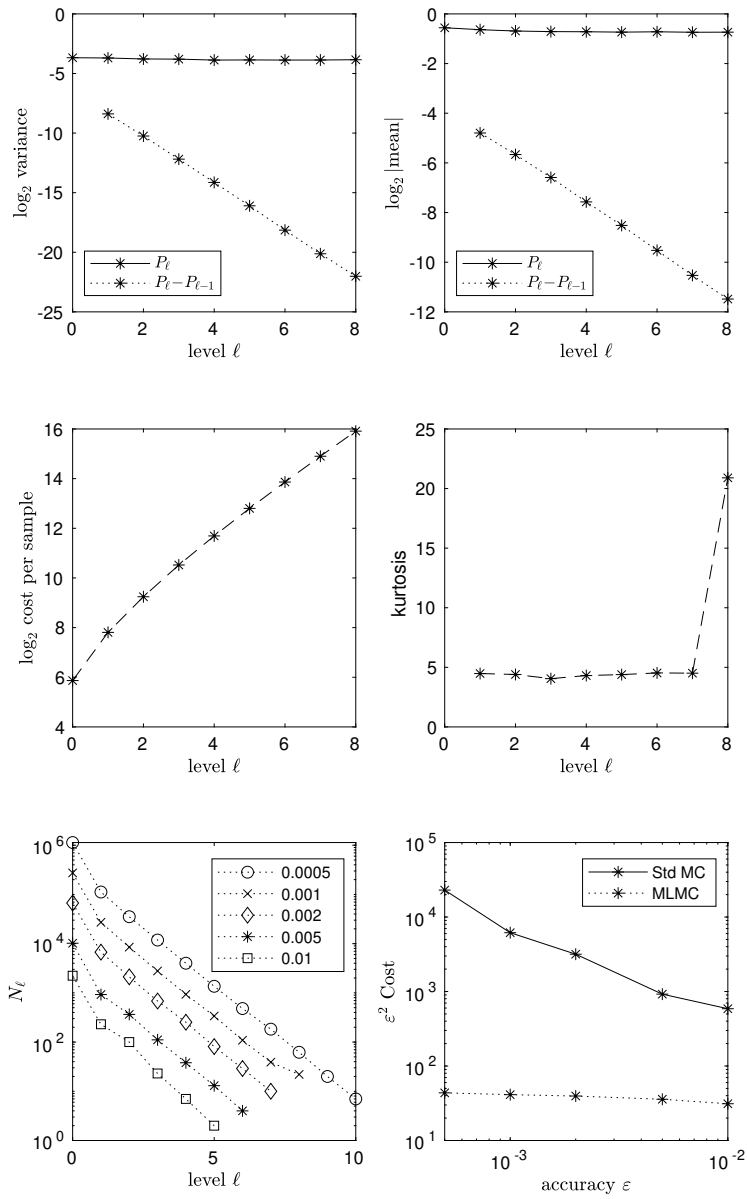


Figure 2: MLMC using projection at boundary

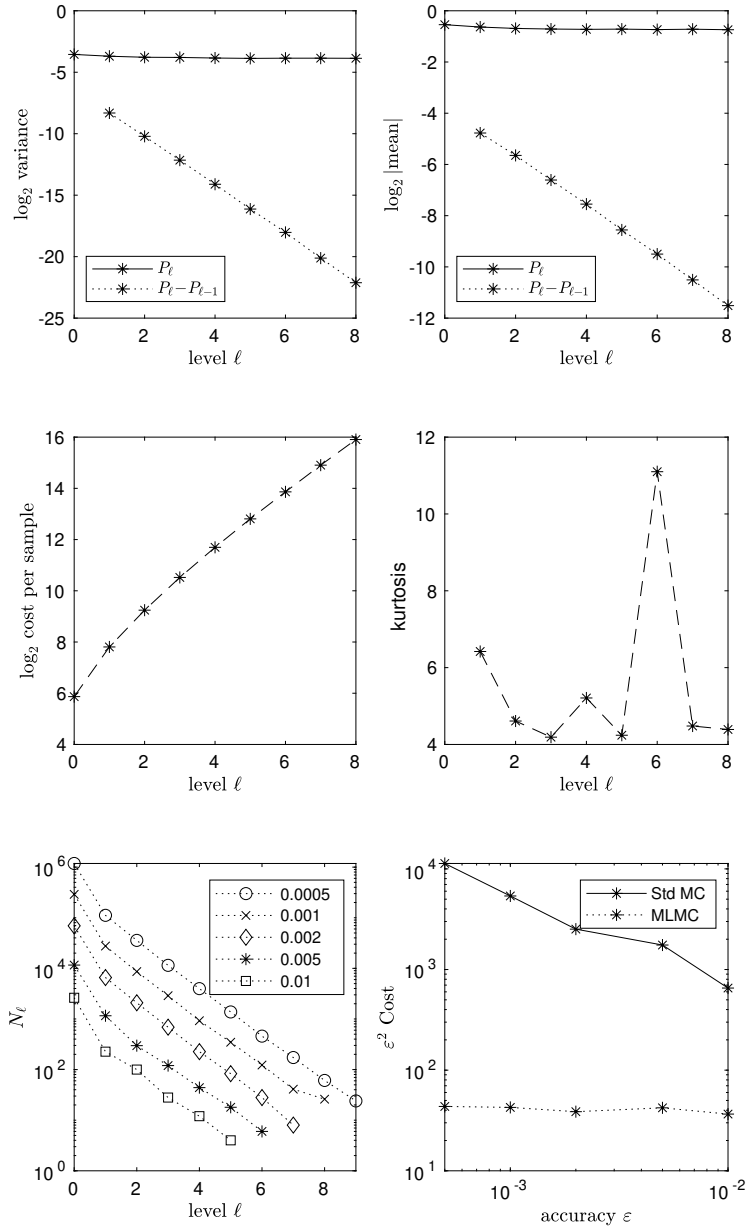


Figure 3: MLMC using penalisation at boundary