

Figure 1: Exact solution and Itô approximation for SDE (12) with $\mu = 1.5$, $\sigma = 1$ and $h = 2^{-7}$.

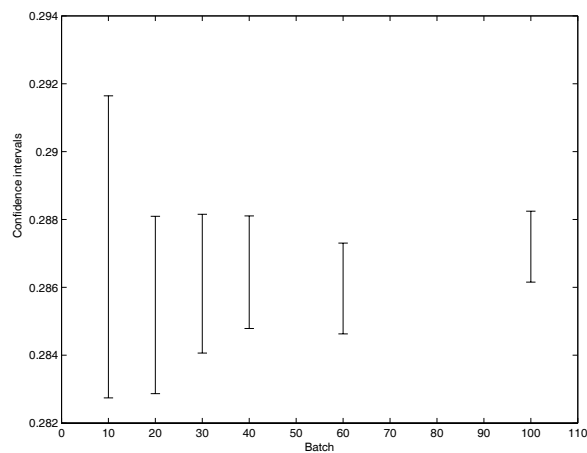


Figure 2: Confidence intervals versus numbers of batches for SDE (12) with $\mu = 1.5$, $\sigma = 0.1$.

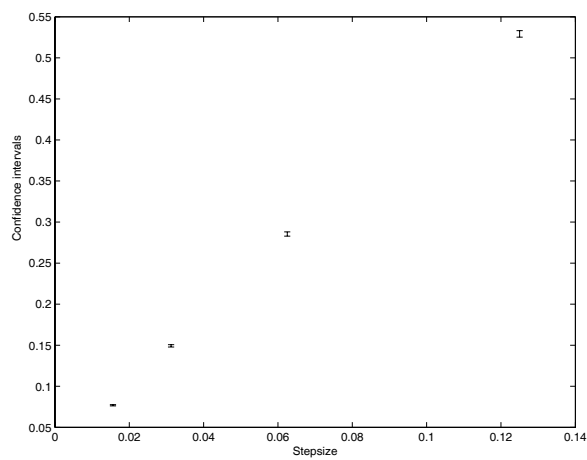


Figure 3: Variation of confidence intervals versus stepsize for SDE (12) with $\mu = 1.5$, $\sigma = 0.1$.

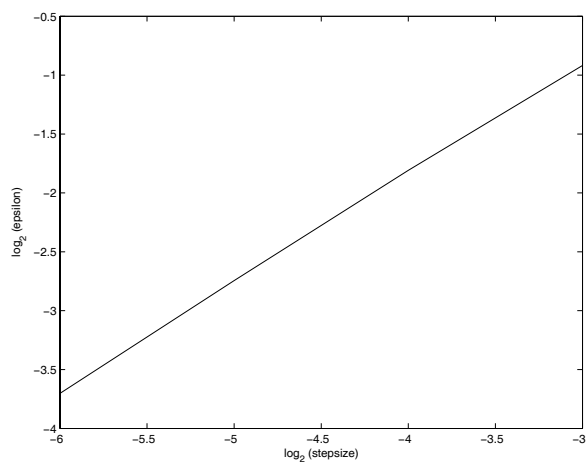


Figure 4: \log_2 of the absolute error versus \log_2 stepsize for SDE (12) with $\mu = 1.5$, $\sigma = 0.1$.