

APPROXIMATION SCHEMES FOR TWO-PARAMETER STOCHASTIC  
EQUATIONS

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*Abstract:* In this paper we introduce several approximation schemes for Itô equations with two parameters which are suggested by the Lie-Trotter product formula from the theory of nonlinear semigroups.

By using the splitting up method the equation is decomposed into two simpler equations. The convergence and speed of convergence of schemes are discussed.

**2000 AMS Mathematics Subject Classification:** Primary: -; Secondary: -;

**Key words and phrases:** -

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