

FIG. 4. *Solutions of the OU process. Left: samples of the training data; Right: simulated samples by the sFML model for up to $T = 4.0$, with an initial condition $x_0 = 1.5$.*

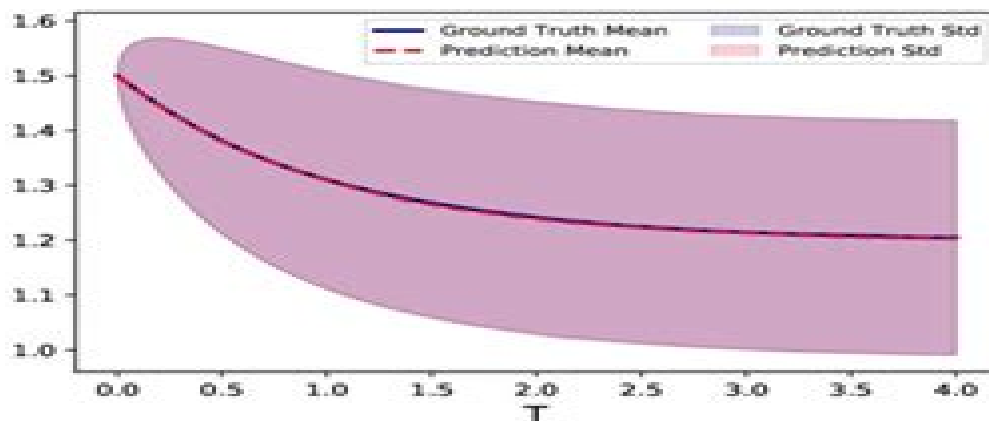


FIG. 5. *Mean and standard deviation (STD) of the OU process by the sFML model.*

we plot the histogram for the samples of $\tilde{\mathbf{G}}_{\Delta}(0.8)$, as a comparison of the conditional distribution against that of the true stochastic flow map $\mathbf{G}_{\Delta}(0.8)$. Good agreement can be observed.

We conduct further examination of the solution time sequence produced by the sFML model. In Figure 8, we present the spectra of the covariance function of the simulated sequences by the sFML model, along with that of the true solution sequence under the same initial condition. We observe good agreement between the sFML model and the true model.

5.1.2. Geometric Brownian motion. We now consider geometric Brownian motion, which, unlike the OU process, does not have steady state. In particular, we consider

$$(5.2) \quad dx_t = \mu x_t dt + \sigma x_t dW_t,$$

Stochastic Dynamical Systems

R Sanford



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