Erratum to: An adaptive weak continuous Euler-Maruyama method for stochastic delay differential equations

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- In Section 2, the sentence “We notice that the choice of $\theta = 1$ gives us the discrete Euler-Maruyama scheme.” has to be removed.
- In the proof of Theorem 3.2, the interval $[0, T]$ has to be replaced by $[t_0, T]$.
- At the end of the proof of Theorem 3.2, the notations ψ_{N_0-1} and h have to be replaced by $\tilde{\psi}_{N_0-1}$ and $|\Lambda|$.
- In Section 3, after Remark 3.4, “ $\mathbb{E}(f(X(t_0; \psi)))$ ” has to be replaced by “ $\mathbb{E}(f(\tilde{X}^{t_0, X_0}(T; \tilde{\psi})))$ ”.
- At the beginning of Section 4, before Lemma 4.1, we should have “We use the notation ∂_α for denoting $\partial_{i_1 i_2 \dots i_n}$ with $i_j \in \{1, 2, 3, \dots, d\}$ and $|\alpha| = n$ for the number of differentiations.”, instead of what is written.
- In Section 4, after the proof of Lemma 4.1, we should have “Considering (4.1) for $f \in C_p^{m_0}(\mathbb{R}^d, \mathbb{R})$ with $m_0 \geq 8$, if we replace $\partial_\alpha u$ by $\partial_\alpha \tilde{u}$ in (3.14), the order of convergence does not change and a new expansion is obtained as...” instead of what is written in the paper.

The online version of the original article can be found at <http://dx.doi.org/10.1007/s11075-014-9880-6>.

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- In Section 5, at the first step, replace “ $\text{TOLS} = \frac{1}{9}\text{TOL}$ ” by “ $\text{TOLTS} = \frac{1}{9}\text{TOL}$ ”.
- At the end of Section 5, the command “ $\mathbf{E}(f(\tilde{X}(T; \tilde{\psi}), M_c[0])) = 2\text{TOL}$ ” has not been used in our program. Moreover, replace twice $\mathbf{E}(f(\tilde{X}(T; \tilde{\psi}), M_c[0]))$ by $\mathbf{E}(f(\tilde{X}(T; \tilde{\psi}), M_c[k]))$.