1077-60-2480 **Robert D Wooster***, Department of Mathematical Sciences, Building 601, West Point, NY 10996. *Numerical methods for stochastic differential equations.*

Stochastic differential equations (SDEs) are used in a variety of applications including population dynamics and finance. With the advances in computing technology over the last several decades, there has been a growing interest in the study of numerical methods for SDEs. In this talk we look at Itô-Taylor schemes, and how they can be applied to stochastic differential equations where the driving stochastic process has jumps. (Received September 22, 2011)