

Review of: "New adaptative numerical algorithm for solving partial integro-differential equations"

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Potential competing interests: No potential competing interests to declare.

The article is well-written, clear and the calculations well mastered. It aims to propose a new adaptative numerical algorithms to solve PIDEs.

I have only some minor remarks:

1. page 2: SDE must be explicited

2. page 3:

- same remark for OBP (line 2)
- Eq. (7) and afterwards, there is a problem of indexes with Φ
- part 3, first line "we describe our numerical techniques t to solve PIDEs": remove t

3. page 5, eq. (20): $k \rightarrow K$

4. page 6, line 1 after r_1 , remove the dot

5. page 7,

- line 2, u should be substituted by Φ
- the line after equ. (26): system of orthonormal \rightarrow orthonormal system in L^2
- The line after: Could you precise the notation $x^{(j)}$ and a bracket is missing

6. page 8: brackets are missing around the equation number.

7. page 9, section 5: shown \rightarrow show, time \rightarrow times

8. page 18 [5], MAathematics \rightarrow Mathematics