

Stochastic Differential Equations And Applications Avner Friedman

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STOCHASTIC DIFFERENTIAL EQUATIONS

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A stochastic differential equation (SDE) is a differential equation in which one or more of the terms

is a stochastic process, resulting in a solution which is also a stochastic process. SDEs are used to model various phenomena such as unstable stock prices or physical systems subject to thermal fluctuations.

Stochastic differential equation - Wikipedia

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C8.1 Stochastic Differential Equations (2019-2020 ...

Existence and uniqueness results of fully coupled forward-backward stochastic differential equations with an arbitrarily large time duration are obtained. Some stochastic Hamilton systems arising in stochastic optimal control systems and mathematical finance can be treated within our framework.

Fully Coupled Forward-Backward Stochastic Differential ...

Ch. Geib and R. Manthey, "Comparison theorem for stochastic differential equations in finite and infinite dimensions", Stochastic Processes and their Application, 53, 23-35(1994).

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"This is now the sixth edition of the excellent book on stochastic differential equations and related topics. ... the presentation is successfully balanced between being easily accessible for a broad audience and being mathematically rigorous. The book is a first choice for courses at graduate level in applied stochastic differential equations.

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