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problem, we need and use essentially sde based on poisson point processes with values in function
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feller's program, to found the theory of one-dimensional diffusion on a probabilistic basis rather than the
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the motion of a particle is described by a stochastic process $x(t)$ which satisfies the above integral equation and an
initial condition $x(a) = x$ where x is a random variable independent from $\{w(t), a \leq t \leq b\}$.
stochastic differential equations - jagiellonian university - problem 6 is a stochastic version of f.p.
ramsey's classical control problem from 1928. in chapter x we formulate the general stochastic control
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stochastic processes and control for jump-diffusions 2 the parameters [28] and then there is the important special
case of stochastic-volatility, often using the mean-reverting, square-root noise model of heston [31] (see also [11,
35, 66, 29]). **stochastic flows and stochastic differential equations** - stochastic equation and introduced their
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barriers** - first -passage time of markov processes to moving barriers 697 figure 1. the random process hits the
figure 2. the trajectories in figure 1 as they moving barrier $y(t)$, the time of first appear in the (x, y) -plane. d is a
domain enclosed being marked t . ing the initial point (x, y) and its boundary is hd . **2. v.s. korolyuk and a. f.
turbin, semi-markov processes ...** - i.i. gihman and a. v. skorokhod, theory of stochastic processes,
springer-verlag (1974). 8. s.i. reznikov, "a new proof of a limit theorem of the state-enlargement type for
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