

## Stochastic Differential Equations And Applications

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STOCHASTIC DIFFERENTIAL EQUATIONS 3 1.1. Filtrations, martingales, and stopping times. Let  $(\Omega, \mathcal{F})$  be a measurable space, which is to say that  $\Omega$  is a set equipped with a sigma algebra  $\mathcal{F}$  of subsets. We will view sigma algebras as carrying information, where in the above the sigma algebra  $\mathcal{F}_n$  defined in (1.2) carries the

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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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**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).

**A comparison theorem for stochastic differential equations** ...

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