

STOCHASTIC DIFFERENTIAL EQUATIONS IN INFINITE DIMENSIONS%0A

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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 .
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Stochastic Differential Equations ETH Z

Stochastic Differential Equations (SDE) When we take the ODE (3) and assume that $a(t)$ is not a deterministic parameter but rather a stochastic parameter, we get a stochastic differential equation (SDE).

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Stochastic Differential Equations in Infinite Dimensions

The systematic study of existence, uniqueness, and properties of solutions to stochastic differential equations in infinite dimensions arising from practical problems characterizes this volume that is intended for graduate students and for pure and applied mathematicians, physicists, engineers,
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Stochastic Differential Equations in Infinite Dimensions

The systematic study of existence, uniqueness, and properties of solutions to stochastic differential equations in infinite dimensions arising from practical problems characterizes this volume that is intended for graduate students and for pure and applied mathematicians, physicists, engineers, professionals working with mathematical models of finance. Major methods include compactness, coercivity, monotonicity, in a variety of set-ups. The authors emphasize the fundamental work of Gikhman

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Shiga Shimizu Infinite dimensional stochastic

Infinite horizon backward stochastic differential equations and elliptic equations in Hilbert spaces Fuhrman, Marco and Tessitore, Gianmario, The Annals of Probability, 2004 Nonlinear Kolmogorov equations in infinite dimensional spaces: the backward stochastic differential equations approach and applications to optimal control Fuhrman, Marco, The Annals of Probability, 2002

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Stochastic Equations in Infinite Dimensions by Guiseppe Da

Infinite horizon backward doubly stochastic differential equations with non-degenerate terminal functions and their stationary property. Acta Mathematicae Applicatae Sinica, English Series , Vol. 32, Issue. 2, p. 407.

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Infinite dimensional stochastic differential equations for

Abstract. In this paper we show the strong existence and the pathwise uniqueness of an infinite-dimensional stochastic differential equation (SDE) corresponding to the bulk limit of Dyson's Brownian Motion, for all $\beta \geq 1$.

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Nonlinear stochastic differential equations in infinite

Nonlinear stochastic differential equations in infinite dimensions Stefano Bonaccorsi Department of Mathematics, University of Trento, Italy ABSTRACT The stochastic variation of constants proved in [2] results to be an interesting tool to study properties of different classes of stochastic differential equations. In particular, we study the extension to the case of coefficients depending on

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Stochastic differential equation Encyclopedia of Mathematics

Then the stochastic differential equation $\dot{X} = A(X) + B(X) \dot{W}$, has a unique strong solution. If the functions A and B satisfy a Lipschitz condition (in X) and do not increase faster than linearly, then the solution of equation (3) (unique up to stochastic equivalence) will be a Markov process.

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Stochastic Equations in Infinite Dimensions Giuseppe Da

The aim of this book is to give a systematic and self-contained presentation of the basic results on stochastic evolution equations in infinite dimensional, typically Hilbert and Banach, spaces.

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