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We derive a nonlinear partial differential equation for the convex as the value function of a stochastic control problem (see §3). In fact, the equation (Ob) is a combination of examples from the introduction of .. Bernt Øksendal, Stochastic differential equations, sixth ed., Universitext, Springer-Verlag,.

An introduction to numerical methods for stochastic differential

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dimensional) stochastic differential equation of the form. $dX = \mu(X)dt + \sigma(X)dB_t$ Stochastic differential equations : an introduction with applications I Bernt Øksendal. 6th ed. in. cm.

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