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 $= \sum_{j=1}^n (B_3^{j/n} - B_3^{(j-1)/n})^3 + \sum_{j=1}^n 3B_3^{(j-1)/n}(B_3^{j/n} - B_3^{(j-1)/n})^2 :=$

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Stochastic Differential Equations, Sixth Edition Solution of Exercise Problems Yan Zeng July 16, 2006 This is a solution manual for the SDE book by Øksendal, Stochastic Differential Equations, Sixth Edition.

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ter V we use this to solve some stochastic differential equations,

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including the first two problems in the introduction. In Chapter VI we present a solution of the linear filtering problem (of which problem 3 is an example), using the stochastic calculus. Problem 4 is the Dirichlet problem. Although this is

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The main new feature of the fifth edition is the addition of a new chapter, Chapter 12, on applications to mathematical finance. I found it natural to include this material as another major application of stochastic analysis, in view of the amazing development in this field during the last 10-20

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Solutions via Banach's Fixed Point Theorem 37  
4.2. Extension to locally Lipschitz Coefficients 39  
4.3. Examples 41  
4.4. Exercises 44  
Chapter 5. Yamada-Watanabe Theory 47  
5.1. Different notions of existence and uniqueness 47  
5.2. On strong and weak uniqueness 49  
5.3. Pathwise uniqueness for some one-dimensional equations 52

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