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from book Stochastic differential equations. Lectures given at a summer school of the Centro Internazionale Matematico Estivo (C.I.M.E.) held in Cortona (Arezzo), Italy, May 29–June 10, 1978.

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Stochastic Differential Equations with Applications

A. Bensoussan and A. Friedman, Non-zero sum stochastic differential games with stopping times and free boundary problems, Trans. Amer. Math. Soc, 231 (1977), 275–327. MathSciNet zbMATH CrossRef Google Scholar

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STOCHASTIC DIFFERENTIAL EQUATIONS 1.2 Some applications of SDEs 1.2.1 Asset prices The most relevant application of SDEs for our purposes occurs in the pricing of risky assets and contracts written on these assets. One such model is Heston's model of stochastic volatility which

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Stochastic differential equation - Wikipedia

There are several reasons why one should learn more about stochastic differential equations: They have a wide range of applications outside mathematics, there are many fruitful connections to other mathematical disciplines and the subject has a rapidly developing life of its own as a fascinating re-

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