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extension provided by the solution of the Dirichlet problem in Chapter VIII. Problem 6 is a stochastic version of F.P. Ramsey's classical control problem from 1928. In Chapter X we formulate the general stochastic control problem in terms of stochastic differential equations, and we apply the results of

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27/5/2021 · The numerical analysis of stochastic differential equations (SDEs) differs significantly from that of ordinary differential equations. This book provides an easily accessible introduction to SDEs, their applications and the numerical methods to solve such equations.

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5 Thus  $X$  has the required properties. Q 4. Let  $X$  be normally distributed with mean zero and unit standard deviation, then  $Y = X^2$  is said to be  $\chi^2$  distributed with one degree of freedom. (a) Show that  $Y$  is Gamma distribution with  $\alpha = 1/2$ . (b) What is now the distribution of  $Z = aX^2$  if  $a > 0$  and  $X \sim N(0, \sigma^2)$ . (b) If  $X_1, \dots, X_n$  are independent Gaussian distributed random variables with mean ...

3 Pragmatic Introduction to Stochastic Differential Equations 23 3.1 Stochastic Processes in Physics, Engineering, and Other Fields 23 3.2 Differential Equations with Driving White Noise 33 3.3 Heuristic Solutions of Linear SDEs 36 3.4 Heuristic Solutions of Nonlinear SDEs 39 3.5 The Problem of Solution Existence and Uniqueness 40 3.6 Exercises ...

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