

Backward Stochastic Differential Equations

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Stochastic differential equation Wikipedia

February 9th, 2019 - 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 Typically SDEs contain a variable which represents random white noise calculated as

Backward Stochastic Differential Equations with Jumps and

February 7th, 2019 - Backward stochastic differential equations with jumps can be used to solve problems in both finance and insurance Part I of this book presents the theory of BSDEs with Lipschitz generators driven by a Brownian motion and a compensated random measure with an emphasis on those generated by step processes and Lévy processes

Stochastic Flows and Stochastic Differential Equations

February 9th, 2019 - Stochastic analysis and stochastic differential equations are rapidly developing fields in probability theory and its applications This book provides a systematic treatment of stochastic differential equations and stochastic flow of diffeomorphisms and describes the properties of stochastic flows

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Infinitesimal generator stochastic processes Wikipedia

February 11th, 2019 - In mathematics \mathcal{L} specifically in stochastic analysis \mathcal{L} the infinitesimal generator of a stochastic process is a

partial differential operator that encodes a great deal of information about the process The generator is used in evolution equations such as the Kolmogorov backward equation which describes the evolution of statistics of the process its L^2 Hermitian adjoint is used in

American Institute of Mathematical Sciences

February 15th, 2019 - Abstract Connections via Bäcklund transformations among different nonlinear evolution equations are investigated aiming to compare corresponding Abelian and non Abelian results

Statistical Physics of the Inflaton Decaying in an

April 7th, 2018 - We derive a stochastic wave equation for an inflaton in an environment of an infinite number of fields We study solutions of the linearized stochastic evolution equation in an expanding universe The Fokker Planck equation for the inflaton probability distribution is derived The relative entropy free energy of the stochastic wave is defined

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