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The solution of the last stochastic differential equation is obtained by applying the Ito formula to the transformation function y t = ln x t so that, dy t = dln x t = x−1 t dx t − 1 2 x−2(dx t) 2 By substituting x t from the above Gompertz stochastic differential equation and rearranging yields: dy t = dln x t = (−by t − 1

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L Gong Introduction to stochastic differential equations Second edition Peking University Press, Beijing, 1995 [6] S W He, J G Wang and J A Yan Semimartingale theory and stochastic calculus Science... stochastic calculus Science Press, Beijing; CRC Press,

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dXt=u(t;!)dt+v(t;!)dBt. for suitable choices ofu 2Rn,v 2Rn£mand dimensionsn;m: a)Xt=B2, whereBtis 1-dimensional b)Xt= 2+t+eBt(Btis 1-dimensional) c)Xt=B2 1(t)+B2 2(t) where (B1;B2) is 2-dimensional d)Xt= (t0+t;Bt) (Btis 1-dimensional) e)Xt= (B1(t)+B2(t)+B3(t);B2 2(t)iB1(t)B3(t)), where (B1;B2;B3) is 3-dimensional.

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STAT 650: Stochastic Differential Equations, Cox and Riedi

In order to solve the stochastic differential equation. we will use the integrating factor with . and. As a result, given that and are Itô processes (see Exercise 4.3), therefore, thus, Exercise 5.7.

We shall now solve the mean-reverting Ornstein-Uhlenbeck stochastic differential equation given by. It suffices to consider the transformation .

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Bernt Øksendal - Department of Mathematics

path) Xis a solution to the di erential equation above if it satis es X(T) = T (t;X(t))dt+ T ˙(t;X(t))dB(t): 0 0 Following is a quote from [3]. Stochastic di erential equations provide a link between probability theory and the much older and more developed elds of ordinary and partial di erential equations. Wonderful consequences ow in both ...

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This has (at least) two solutions: X t= 0, X t =W3. But, again, the coefficients of the SDE are not Lipschitz continuous. Example. To construct an equation which has no global solution, we drop the linear growth conditions. Consider dX t=X2dt; X 0 =x 0: The solution is X t = 1 1 x0 t, which blows up at t = 1 x0. Proof (Uniqueness, 1d).

Lecture 8: Stochastic Differential Equations

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