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1 Problems in Oksendal ' s book 3.2. Proof. WLOG, we assume $t = 1$, then $B_3^1 = \sum_{j=1}^n (B_{j/n}^3 - B_{(j-1)/n}^3) = \sum_{j=1}^n [(B_{j/n}^3 - B_{(j-1)/n}^3) + 3B_{(j-1)/n} B_{j/n} (B_{j/n} - B_{(j-1)/n})] = \sum_{j=1}^n (B_{j/n}^3 - B_{(j-1)/n}^3) + 3 \sum_{j=1}^n B_{(j-1)/n} (B_{j/n} - B_{(j-1)/n}) = 1 + II + III$
By Problem EP1-1 and the ...

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ter V we use this to solve some stochastic differential equations, 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 course will cover both theory and applications of stochastic differential equations. Topics include: Wiener process, Brownian motion, Ito and Stratonovitch integral, Ito Calculus, Markov properties, Kolmogorov and Fokker-Planck equations, Girsanov transforms

1 Problems in Oksendal ' s book

For the 6th edition the author has added further exercises and, for the first time, solutions to many of the exercises are provided. This corrected 6th printing of the 6th edition contains additional corrections and useful improvements, based in part on helpful comments from the readers. ... Inside, Oksendal writes very clearly and uses the ...

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The course will cover both theory and applications of stochastic differential equations. Topics include: the Langevin equation from physics, the Wiener process, white noise, the martingale theory, numerical methods and simulation, the Ito and Stratanovitch theories, applications in finance, signal processing, materials science, biology, and other fields.

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The book is a first choice for courses at graduate level in applied stochastic differential equations. The inclusion of detailed solutions to many of the exercises in this edition also makes it very useful for self-study." (Evelyn Buckwar, Zentralblatt MATH, Vol. 1025, 2003)

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Stochastic Differential Equations

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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Aase, Knut Kristian & Øksendal, Bernt (2019). Strategic Insider Trading Equilibrium with a non-fiduciary market maker. Norges Handelshøyskole.