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Differential Equations - Department of Mathematics, HKUST

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Differential Equations (Definition, Types, Order, Degree

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Ma, J., and J.Yong (1995): "Solvability of Forward-backward Stochastic Differential Equations and Nodal Set of Hamilton-Jacobi-Bellman Equations" Annals of Mathematics. Google Scholar Pardoux, E. and S.Peng (1990): "Adapted Solution of a Backward Stochastic Differential Equation", Systems and Control Letters , 14 ,

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