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from book Stochastic differential equations. Lectures given at a summer school of the Centro Internazionale Matematico Estivo (C.I.M.E.) held in Cortona (Arezzo), Italy, May 29 – June 10, 1978.

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A. Bensoussan and A. Friedman, Non-zero sum stochastic differential

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games with stopping times and free boundary problems, Trans. Amer. Math. Soc, 231 (1977), 275 – 327. MathSciNet zbMATH CrossRef
Google Scholar

Stochastic differential equation - Wikipedia

There are several reasons why one should learn more about stochastic differential equations: They have a wide range of applications outside mathematics, there are many fruitful connections to other mathematical disciplines and the subject has a rapidly developing life of its own as a fascinating re-

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