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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.

### **Stochastic differential equation - Wikipedia**

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equations that are needed in the sequel.

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Mao, Xuerong. PY - 2007/12. Y1 - 2007/12. N2 - This advanced undergraduate and graduate text has now been revised and updated to cover the basic principles and applications of various types of stochastic systems, with much on theory and applications not previously available in book form.

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## **Fully Coupled Forward-Backward Stochastic Differential**

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Ch. Geib and R. Manthey, "Comparison theorem for stochastic differential equations in finite and infinite dimensions", *Stochastic Processes and their Application*, 53, 23-35(1994).

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