

Define the stochastic process X_t by the dynamics

$$\begin{aligned}dX_t &= \mu(t, X_t)dt + \sigma(t, X_t)dW_t, \\ X_t &= x.\end{aligned}$$

where W_t is a standard Brownian motion.

a) Consider the following boundary value problem in the domain $[0, T] \times \mathbb{R}$:

$$\begin{aligned}\frac{\partial F}{\partial t} + \mu(t, x)\frac{\partial F}{\partial x} + \frac{1}{2}\sigma^2(t, x)\frac{\partial^2 F}{\partial x^2} + k(t, x) &= 0, \\ F(T, x) &= \Phi(x),\end{aligned}$$

where μ , σ , k and Φ are assumed to be known functions. Use the Feynman-Kac stochastic representation formula to show that this problem has the stochastic representation formula

$$F(t, x) = E[\Phi(X_T)] + \int_t^T E[k(s, X_s)]ds.$$

b) Using the result in (a), find the solution of the following boundary value problem

$$\begin{aligned}\frac{\partial F}{\partial t} + \frac{1}{2}x^2\frac{\partial^2 F}{\partial x^2} + x &= 0 \\ F(T, x) &= \ln(x^2).\end{aligned}$$

Stochastic Problems In Dynamics

VM Jensen



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Table of Contents Stochastic Problems In Dynamics

1. Understanding the eBook Stochastic Problems In Dynamics
 - The Rise of Digital Reading Stochastic Problems In Dynamics
 - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Problems In Dynamics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Stochastic Problems In Dynamics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Problems In Dynamics
 - Personalized Recommendations
 - Stochastic Problems In Dynamics User Reviews and Ratings
 - Stochastic Problems In Dynamics and Bestseller Lists
5. Accessing Stochastic Problems In Dynamics Free and Paid eBooks
 - Stochastic Problems In Dynamics Public Domain eBooks
 - Stochastic Problems In Dynamics eBook Subscription Services
 - Stochastic Problems In Dynamics Budget-Friendly Options
6. Navigating Stochastic Problems In Dynamics eBook Formats

- ePub, PDF, MOBI, and More
 - Stochastic Problems In Dynamics Compatibility with Devices
 - Stochastic Problems In Dynamics Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Stochastic Problems In Dynamics
 - Highlighting and Note-Taking Stochastic Problems In Dynamics
 - Interactive Elements Stochastic Problems In Dynamics
 8. Staying Engaged with Stochastic Problems In Dynamics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Stochastic Problems In Dynamics
 9. Balancing eBooks and Physical Books Stochastic Problems In Dynamics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Stochastic Problems In Dynamics
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Stochastic Problems In Dynamics
 - Setting Reading Goals Stochastic Problems In Dynamics
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Stochastic Problems In Dynamics
 - Fact-Checking eBook Content of Stochastic Problems In Dynamics
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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