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applicable to a wide

variety of stochastic

models that appear in

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stochastic processes, In
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application to physics,
started with Einstein's
work on the theory of
Brownian motion:
Concerning the motion,
as required by the
molecular-kinetic

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theory of heat, of
particles suspended

Diffusion

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in the modelling of
physical systems using
the theory of stochastic

processes and, in
particular, diffusion

processes: either study
individual trajectories
of Brownian particles.

Their evolution is
governed by a

stochastic differential

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equation: $dX dt = F(X)$
 $+ \Sigma(X)\xi(t)$, where $\xi(t)$ is

a random force or
study the probability

$\rho(x,t)$ of finding a
particle

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Volume 101, Issue 2,

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paper, we consider a

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model for the process

$Z_t, z \dots$

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Theorem 1. Suppose

that the functions $i(t;x)$

and $ij(t;x)$ are all locally

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Lipschitz in the space

variable x . Then for

each initial condition

$X_0 = x_0$, there is at

most one solution to

the system of

stochastic differential

equations (2).

LECTURE 12:

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Strong convergence of

a stochastic

Rosenbrock-type

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scheme for the finite

element discretization

of semilinear SPDEs

driven by multiplicative

and additive noise Jean

Daniel Mukam, Antoine

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and their

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Stochastic processes

describe dynamical

systems whose time-

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evolution is of
probabilistic nature.

The pre-cise definition
is given below. 1

Definition 1.1

(stochastic process).

Let T be an ordered set,

(Ω, \mathcal{F}, P) a probability

space and (E, \mathcal{G}) a

measurable space. A

stochastic process is a

collection of random

variables $X = \{X_t; t \in T\}$

where, for

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presents a simple,
mathematical

introduction to

Stochastic Calculus and

its applications. The

book builds the basic

theory and offers a

careful account of

important research

directions in Stochastic

Analysis.

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industry, specialists in

models for finance or

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with the advancements

in the related fields,

any specialists who use

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processes to model

high-dimensional (or

large-scale) nonlinear

stochastic systems.

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High-Dimensional

Nonlinear Diffusion

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Stochastic calculus was

developed in the 1950s

and the range of its

applications is huge

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and still growing today.

Besides being a

fundamental

component of modern

probability theory,

domains of

applications include

but are not limited to:

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The process also has

many applications and

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able stochastic process

is replaced by an

appropriate diffusion

process. A diffusion

process is a (strong)

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Markov process having
continuous sample

paths. Diffusion

processes have a great
deal of analytical

structure and are

therefore typically

more mathematically

tractable than the

original process with

which one starts. The

approach underlying

the application of

diffusion approxima-

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Brownian motion

process: The most

important stochastic

process is the

Brownian motion or

Wiener process. It was

first discussed by Louis

Bachelier (1900), who

was interested in

modeling fluctuations

in prices in financial

markets, and by Albert

Einstein (1905), who

gave a mathematical

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process | Britannica

In probability theory

and statistics, a

diffusion process is a

solution to a stochastic

differential equation. It

is a continuous-time

Markov process with

almost surely

continuous sample

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paths. Brownian

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I am eager to study

stochastic processes

and their application in

finance. as I am a

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the concepts are

completely unfamiliar

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