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(Ecole Polytechnique, France) Second  
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Equations*** MIT 18.S096 Topics in  
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**Peter Imkeller: An introduction to BSDE** Abstract: **Backward stochastic differential equations** have been a very successful and active tool for stochastic finance and ...

## **BSDE**

**Paul Wilmott on Quantitative Finance, Chapter 3, First Stochastic Differential Equation** In Chapter 3 I learned how to model asset prices using normal returns, both for discrete time and for continuous time using a ...

**Bridge: Backward stochastic differential equation, nonlinear expectation and path-dependent PDE** The Asian Mathematical conference 2013 (AMC 2013) Shige Peng (Shandong Univ.) / 2013-07-02.

**Kolmogorov Backward Equation: Derivation and Interpretation**

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Derives the Kolmogorov **Backward Equation** for a Markov Diffusion process described by a general **SDE**, which includes ...

## ***SDEs and PDEs: Particles/Molecular view of Stochastic Processes***

### ***Approximation of the Solution of the Backward Stochastic Differential Equation.***

<http://ilqf.hse.ru/> Yury A. Kutoyants  
(Laboratoire de Statistique & Processus,  
Université du Maine, Le Mans, FRANCE  
and ...

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- Ito's Lemma.

**Brownian Motion (Wiener process)**  
Financial Mathematics 3.0 - Brownian  
Motion (Wiener process) applied to  
Finance.

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**Martin Hairer: Renormalization and  
Stochastic PDEs** This is a talk of Martin  
Hairer with title "Renormalization and  
**Stochastic** PDE's given on Friday,  
November 21, 2014 at the Current ...

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**220(a) - Stochastic Differential Equations** and Markov property.

**PDEs in Finance** I'm explaining the linkages between PDEs, conditional expectations and valuation.

## **Outline of Stochastic Calculus**

**Stochastic Differential Equations with R**

**Huyên Pham - Randomization approach for stochastic control problems** Huyên Pham (Université Paris Diderot) We study optimal **stochastic control** problem for non-Markovian **stochastic differential** ...

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