

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  $\mu$ ,  $\sigma$ ,  $k$  and  $\Phi$  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

**Brendan G. Carr**



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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

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## 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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