

Stochastic Differential Equations AND Applications

Avner Friedman

$$\left[\exp \left\{ \int_{t'}^{t''} f(s) dw(s) - \frac{1}{2} \int_{t'}^{t''} |f|^2 ds \right\} \right]$$
$$= s_1 < s_2 < \dots < s_m = t_2$$
$$\exp \left[\int_{t_1}^{t_2} f dw - \frac{1}{2} \int_{t_1}^{t_2} |f|^2 ds \right]$$

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