

Stochastic Differential Equations AND Applications

Avner Friedman

$$E \left[\exp \left\{ \int_t^{t''} f(s) dw(s) - \frac{1}{2} \int_t^{t''} |f(s)|^2 ds \right\} \right] = 1$$

$$t_1 = s_1 < s_2 < \dots < s_m = t_2$$

$$E \left\{ \exp \left[\int_{t_1}^{t_2} f dw - \frac{1}{2} \int_{t_1}^{t_2} |f|^2 ds \right] \right\} = 1$$

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Suzanne Lenhart, John T. Workman



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