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SDE = ODE + Gaussian

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Hence: refresh basic

ODE calculus before

moving on to SDEs

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**Equations Stochastic
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equations and Markov
property.

**Brownian Bridge:
SDE, Solution, Mean,
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Covariance,

Simulation, and

Interpolation Step by

step derivations of the

Brownian Bridge's SDE

Solution, and its

Mean, Variance,

Covariance, Simulation,

and Interpolation ...

Paul Wilmott on

Quantitative

Finance, Chapter 3,

First Stochastic

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In Chapter 3 I learned

how to model asset

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prices using normal returns, both for discrete time and for continuous time using a ...

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N. Selvaraju Dept of

Mathematics IIT ...

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APPLICATION OF

STOCHASTIC

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5. Stochastic

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Formula, Risk-
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(basic properties)***

Video on the basic properties of standard Brownian motion (without proof).

***Brownian Motion
(Wiener process)***

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

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**Outline of Stochastic
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Application in Birth-
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(solution of

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Lecture 15 (Part 1):

Explicit solution to

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