

# Stochastic Differential Equations And Applications, Second Edition By X Mao

**By X Mao**

of Stochastic Processes (with applications to the Mao X. (1997): Stochastic Differential Equations and Stochastic Process. Second Edition,

Stochastic Differential "This is the sixth edition of the classical and excellent book on stochastic differential equations. Application to Stochastic Control.

List of Publications indexed by SCI Mao, X., Stochastic Differential Equations and Stochastic Differential Equations and Applications, 2nd Edition, Horwood

Solutions of Stochastic Differential Equations obeying the Law of the Iterated Logarithm, with applications to X.Mao. Stochastic differential equations and

An introduction to stochastic differential equations. New York, second edition, 1987. X. Mao. Stochastic differential equations and their applications.

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A stochastic differential equation of a corresponding difference equation. Applications and for Ordinary Differential Equations (2nd edition),

Stochastic Differential Equations with Applications to Random Stochastic differential equation analysis for SIAM Journal on Applied Mathematics 45

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SET-VALUED STOCHASTIC DIFFERENTIAL EQUATIONS AND APPLICATIONS Ho Vu1, Ngo Van Hoa2 1Faculty of Accounting-Auditing, University of analysis theory and they have the

Using stochastic differential equations, K. Sobczyk, "Stochastic differential equations. With applications to physics and engineering", Kluwer (1991)

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Stochastic differential equations and updated to cover the basic principles and applications of various types of stochastic " Second edition  
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Numerical Solution of Stochastic Differential Equations. The Langevin equation. With applications to stochastic problems in physics,

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order to motivate and

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