

Stochastic Filtering With Applications In Finance By Bhar Ramaprasad

By Bhar Ramaprasad

Stochastic Filtering with Applications in Finance Ramaprasad Bhar The University of New South Wales, Australia World Scientific NEW JERSEY LONDON SINGAPORE

In this article, we consider a filtering problem for forward-backward stochastic systems that are driven by Brownian motions and Poisson processes. This kind of

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The stochastic filtering problem or non-linear filtering problem is to determine the conditional probability Many of these applications involve non-linear

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