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"This book is an excellent presentation of the application of martingale theory to the theory of Markov processes, especially multidimensional diffusions. This approach was initiated by Stroock and Varadhan in their famous papers. (...) The proofs and techniques are presented in such a way that an adaptation

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in other contexts can
be easily done.

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From the reviews: "...
Both the Markov-
process approach and
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have been immensely
successful in diffusion
theory. The Stroock-
Varadhan book,
developed from the
historic 1969 papers by
its authors, presents

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the martingale-

problem approach as a more powerful - and, in certain regards, more intrinsic-means of studying the foundations of the subject.

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(9783662222010):

Stroock, Daniel W.,

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Authors: Stroock,

Daniel W., Varadhan,

S.R.S. Free Preview.

Applies martingale

theory to the theory of

Markov processes.

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Presents proofs and techniques in an easily adaptable style.

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Daniel W. Stroock ...**

A multi-dimensional diffusion process may also be described with the aid of Itô's stochastic differential equations: where are mutually-independent Brownian motion processes, while. are the eigen vectors of

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the matrix .

Diffusion process - Encyclopedia of Mathematics

Multi-dimensional diffusion process is the name usually given to a continuous Markov process in an n -dimensional vector space whose transition density satisfies the following conditions:
For any $t > 0$, The vector μ_t characterizes the local drift of the process ,

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and the matrix Σ , Σ ,

characterizes the mean square deviation of the random process from the ...

**Diffusion process -
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Mathematics**

H. Kunita: General boundary conditions for multi-dimensional diffusion processes, J. Math. Kyoto Univ. 10 (1970), 273–335. Mathematical Reviews (MathSciNet):

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**Uemura : On
multidimensional
diffusion processes
with jumps**

In network theory, multidimensional networks, a special type of multilayer network, are networks with multiple kinds of relations.

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network - Wikipedia

Well-posedness of

multidimensional

diffusion processes

with weakly

differentiable

coefficients Trevisan,

Dario, Electronic

Journal of Probability,

2016; Computable

exponential

convergence rates for

stochastically ordered

Markov processes

Lund, Robert B., Meyn,

Sean P., and Tweedie,

Richard L., Annals of

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Applied Probability,
1996

**Chen , Li : Coupling
Methods for
Multidimensional ...**

A (time-homogeneous) Itô diffusion in n -dimensional Euclidean space \mathbb{R}^n is a process $X : [0, +\infty) \times \Omega \rightarrow \mathbb{R}^n$ defined on a probability space (Ω, Σ, P) and satisfying a stochastic differential equation of the form $= + ()$, where B is an m -

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dimensional Brownian motion and $b : \mathbb{R}^n \rightarrow \mathbb{R}^n$ and $\sigma : \mathbb{R}^n \rightarrow \mathbb{R}^{n \times m}$ satisfy the usual Lipschitz continuity condition

Itô diffusion - Wikipedia

Introduction. Complex reaction-diffusion systems, as they appear in the context of biological, chemical and social research, are microscopically governed by Langevin-

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type stochastic differential equations, where a deterministic process is modulated by random noise ϵ . For numerous applications, the assumptions of spatial homogeneity and vanishing drift field cannot be satisfied and need to be ...

**Multi-Dimensional,
Mesoscopic Monte
Carlo Simulations of**

...

Such diffusion

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processes are well covered in several references (see Itô, 1974; Stroock & Varadhan, 2007) and are useful for predicting the position of the multidimensional process in continuous ...

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excellent presentation of the application of martingale theory to the theory of Markov processes, especially multidimensional diffusions. This...

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Daniel W. Stroock ...**

L_Z is a nondecreasing process and is referred to as the symmetric local time of Z at 0 (see [16, Chapter VI]).

We consider a

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stochastic differential
equation for a

multidimensional

process that involves

its local time at the

surface $\Sigma = \{x \in \mathbb{R}^d : x$

$1 = 0\}$.

**On the multi-
dimensional skew
Brownian motion -
ScienceDirect**

The same analysis can

be extended to the

multivariate cases due

to the simple structure

by the linear

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combination. This is one of the advantages of the linear combination method for constructing a multidimensional Lévy process model. In this section, we consider the problem of pricing an American option under the multi-asset CGMYe process.

Tempered fractional diffusion equations for pricing multi ...

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We develop a test for

multidimensional

diffusion models with

known drift term based

on transformation of

diffusion matrix. The

test in this article is

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different from the traditional method. We use a one-to-one transformation to transform the original model into a unit diffusion. Our approach is not only effective for stationary processes.

A test for multidimensional reducible diffusion models ...

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Markov processes, especially multi-dimensional diffusions. The work assumes familiarity with standard probability theory and measure theory, Read more...

Multidimensional diffusion processes (Book, 1979 ...

Multidimensional diffusion processes. [Daniel W Stroock] -- From the reviews: " ... Both the Markov-

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Synopsis This book is
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diffusions. This approach was initiated by Stroock and Varadhan in their famous papers. The proofs and techniques are presented in such a way that an adaptation in other contexts can be easily done.

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