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Stochastic Differential Equations An Introduction with Applications Fifth Edition, Corrected Printing Springer-Verlag Heidelberg New York Springer-Verlag Berlin Heidelberg New York London Paris Tokyo HongKong Barcelona Budapest. To My Family Eva, Elise, Anders and Karina. 2.

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mathematics, but as long as we solve the equations numerically in a program, a discontinuous coefficient is easy to treat.

Partial differential equation - Wikipedia

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