

**Applied Stochastic Control Of Jump Diffusions
(Universitext)**

By Bernt Øksendal; Agnès Sulem-Bialobroda

Applied Stochastic Control of Jump Diffusions -

Abstract. An applied compact introductory survey of Markov stochastic processes and control in continuous time is presented. The presentation is in tutorial stages

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ISBN: 3540698256 - Applied Stochastic Control Of -

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