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| Daniel W. Stroock ...

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Such diffusion 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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Multi-dimensional diffusion process is the name usually given to a continuous Markov process $X(t) = \{X_1(t) \dots X_n(t)\}$ in an n - dimensional vector space E_n whose transition density $p(s, x, y)$ satisfies the following conditions: For any $\epsilon > 0$, $k, j = 1 \dots n$, $x = (x_1 \dots x_n)$, $y = (y_1 \dots y_n)$. The vector $a = \{a_1(t, x) \dots a_n(t, x)\}$ characterizes the local drift of the process $X(t)$, and the matrix $\Sigma = \{\Sigma_{kj}(t, x)\}$, $k, j = 1 \dots n$, characterizes the mean square deviation of the random process ...

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Diffusion process - Encyclopedia of Mathematics

Multidimensional Diffusion Processes (Grundlehren der mathematischen Wissenschaften) Hardcover – November 4, 2005 by Daniel W. Stroock (Author)

Multidimensional Diffusion Processes (Grundlehren der ...

H. Kunita: General boundary conditions for multi-dimensional diffusion processes, J. Math. Kyoto Univ. 10 (1970), 273–335. Mathematical Reviews (MathSciNet): MR270445 Project Euclid: euclid.kjm/1250523765

Uemura : On multidimensional diffusion processes with jumps
Diffusion processes on multilayer

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networks Illustration of a random walk on the top of a special multilayer system, i.e. a multiplex network
Diffusion processes are widely used in physics to explore physical systems, as well as in other disciplines as social sciences, neuroscience, urban and international transportation or finance.

Multidimensional network - Wikipedia

The problem considered in the paper is as follows: given an elliptical operator \mathcal{A} in a closed bounded region K , the most general boundary conditions are sought, which restrict \mathcal{A} to an infinite-simal operator of a Markov process in K . This problem is solved for the case when K is a circle or a sphere and only for processes invariant by rotations.

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On Boundary Conditions For Multidimensional Diffusion ...

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[PDF] Excursions of diffusion processes and continued ...

Well-posedness of multidimensional diffusion processes with weakly differentiable coefficients Trevisan, Dario, Electronic Journal of

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Probability, 2016; Computable exponential convergence rates for stochastically ordered Markov processes Lund, Robert B., Meyn, Sean P., and Tweedie, Richard L., Annals of Applied Probability, 1996

Chen , Li : Coupling Methods for Multidimensional ...

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Itô's lemma for a process which is the sum of a drift-diffusion process and a jump process is just the sum of the

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Itô's lemma for the individual parts. Non-continuous semimartingales. Itô's lemma can also be applied to general d -dimensional semimartingales, which need not be continuous.

Itô's lemma - Wikipedia

"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 in other contexts can be easily done.

Classics in Mathematics:

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MATRICES OF HIGH DIMENSIONAL
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Zheng and Yingying Li Hong Kong
University of Science and Technology
We consider the estimation of
integrated covariance (ICV) matrices
of high dimensional diffusion
processes based on high frequency
observations. We start by studying the
most commonly used estimator, the
realized ...

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