

Stochastic Differential Equation - Concepts

Stochastic Integral	Result	Variance
$\int_0^t dB_s$	B_t	t
$\int_0^t s dB_s$	$tB_t - \text{ibm}(t, \omega)$	$\frac{1}{3}t^3$
$\int_0^t B_s dB_s$	$\frac{1}{2}B_t^2 - \frac{1}{2}t$	$\frac{1}{2}t^2$
$\int_0^t B_s^2 dB_s$	$\frac{1}{3}B_t^3 - \text{ibm}(t, \omega)$	$3t^3$
$\int_0^t B_s^k dB_s$	$\frac{1}{k+1}B_t^{k+1} - k \int_0^t B_s^{k-1} ds$	
$\int_0^t e^{B_s - s/2} dB_s$	$e^{B_t - t/2} - 1$	$e^t - 1$

Numerical Solution Of Stochastic Differential Equations

Karin Nielsen-Saines



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