

论文

一类特殊半鞅驱动的随机微分方程解的存在唯一性

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摘要:

研究了随机微分方程 $dX_t=F(X_t)dZ_t$ 解的存在唯一性,其中 F 为非Lipschitz系数, Z 属于一类特殊半鞅.

关键词: 存在性 轨道唯一性 特殊半鞅 逐次逼近

Existence and pathwise uniqueness of solutions to SDE driven by a class of special semimartingale

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Abstract:

We prove the existence and uniqueness of solutions to stochastic differential equations $dX_t=F(X_t)dZ_t$, where F is non-Lipschitz coefficient and Z is in a kind of special semimartingale.

Keywords: existence pathwise uniqueness special semimartingale successive approximation

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