

# STOCHASTIC DIFFERENTIAL EQUATIONS%0A

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A stochastic differential equation (SDE) is a differential equation in which one or more of the terms is a stochastic process, resulting in a solution which is also a stochastic process. SDEs are used to model various phenomena such as unstable stock prices or physical systems subject to thermal fluctuations.

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Then the stochastic differential equation  $\dot{x} = f(x) + g(x) \dot{W}$  has a unique strong solution. If the functions  $f$  and  $g$  satisfy a Lipschitz condition (in  $x$ ) and do not increase faster than linearly, then the solution of equation (3) (unique up to stochastic equivalence) will be a Markov process.

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### **AN INTRODUCTION TO STOCHASTIC DIFFERENTIAL EQUATIONS**

Stochastic differential equations is usually, and justly, regarded as a graduate level subject. A really careful treatment assumes the students familiarity with probability

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equations:  $\frac{1}{2} \sigma^2 \frac{\partial^2}{\partial x^2} P(x, t) - \gamma(x - x_l) P(x, t) = \frac{\partial}{\partial t} P(x, t)$  It is useful (for example, in model validation) to invoke the concept of the stochastic process to establish a probability distribution for the residuals.

Consider the ensemble of possible realizations of a random function  $z(x)$ . Using the observation locations, the variogram, and the

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### **Spatiotemporal chaos in nonintegrable three wave interactions**

PHYSICA ELSEVIER Physica D 81 (1995) 237-270 Spatiotemporal chaos in nonintegrable three-wave interactions Carson C. Chow<sup>1</sup> Department of Astrophysical, Planetary and Atmospheric Sciences, University of Colorado, Boulder, CO 80309, USA Received 29 March 1994; revised 14 September 1994; accepted 14 September 1994 Communicated by J.D. Meiss Abstract The nonlinear three-wave interaction is

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### **Comparing features for target tracking in traffic scenes**

The last feature Target tracking in traffic scenes 1295 is region-based, consisting of the 2-D pattern of the vehicle itself. A tracking system based on two Kalman filters is used in order to estimate the features positions, as well as their motion parameters.

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