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## **STOCHASTIC DIFFERENTIAL EQUATIONS**

Therefore, the corresponding models leads to stochastic differential equations (SDEs). Moreover, it is common to deal with stochastic differential algebraic equations (SDAEs) in many areas of applications, such as e.g. mechanical multibody systems, electrical engineering,

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A new type of stochastic differential equation, called the backward stochastic differential equation (BSDE), where the value of the solution is prescribed at the final (rather than the initial) point of the time interval, but the solution is nevertheless required to be at each time a function of the past of the underlying Brownian motion, has been introduced recently.



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