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the corresponding optimal stopping problem. The so- Stochastic Differential Equations An ordinary differential equation (ODE) is an equation containing an unknown function of one real or complex variable x , its derivatives, and some given functions of x . The unknown function is generally represented by a variable (often denoted y), which, therefore, depends on x . Thus x is often called the independent variable of the equation. The term "ordinary" is used in contrast with the term ... Differential equation - Wikipedia Exact Equations 13 4. Elementary First-Order Equations 21 5. First-Order Linear Equations 28 6. Second-Order Linear Equations 35 7. Preliminaries to Existence and Uniqueness of Solutions 45 8. Picard's Method of

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