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The solution of the last stochastic differential equation is obtained by applying the Ito formula to the transformation function $y_t = \ln x_t$ so that, $dy_t = d \ln x_t = x^{-1} dt dx_t - \frac{1}{2} x^{-2} (dx_t)^2$ By substituting x_t from the above Gompertz stochastic differential equation and rearranging yields: $dy_t = d \ln x_t = (-by_t - 1$

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$dX_t = u(t;!) dt + v(t;!) dB_t$. for suitable choices of u, v
 $2R^n \times \mathbb{R}^m$ and dimensions n, m : a) $X_t = B_t$, where B_t is 1-dimensional
b) $X_t = 2 + t + eB_t$ (B_t is 1-dimensional) c) $X_t = B_1(t) + B_2(t)$ where $(B_1; B_2)$ is 2-dimensional
d) $X_t = (t_0 + t; B_t)$ (B_t is 1-dimensional)
e) $X_t = (B_1(t) + B_2(t) + B_3(t); B_2(t); B_1(t)B_3(t))$, where $(B_1; B_2; B_3)$ is 3-dimensional.

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path) X is a solution to the differential equation above if it satisfies $X(T) = X(0) + \int_0^T \mu(t; X(t))dt + \int_0^T \sigma(t; X(t))dB(t)$: 0 0 Following is a quote from [3]. Stochastic differential equations provide a link between probability theory and the much older and more developed fields of ordinary and partial differential equations. Wonderful consequences flow in both ...

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