

Mil'shtejn, G. N.

Approximate integration of stochastic differential equations. (English. Russian original)

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Theory Probab. Appl. 19, 557-562 (1974); translation from Teor. Veroyatn. Primen. 19, 583-588 (1974).

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MSC:

60H10 Stochastic ordinary differential equations (aspects of stochastic analysis)

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