

**Lehoczky, John P.**

**Formulas for stopped diffusion processes with stopping times based on the maximum.** (English) [Zbl 0367.60093](#)

*Ann. Probab.* 5, 601-607 (1977).

For a scan of this review see the [web version](#).

**MSC:**

[60J60](#) Diffusion processes

[60G40](#) Stopping times; optimal stopping problems; gambling theory

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

Cited in **1** Review  
Cited in **29** Documents

**Full Text:** [DOI](#)