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By Grigorios A. Pavliotis

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On stochastic ordering for diffusion with jumps -

Abstract. We study the stochastic ordering for diffusion processes with jumps. A new comparison theorem for diffusion processes with jumps is obtained.

Grigorios A. Pavliotis - Imperial College London -

Grigorios A. Pavliotis Applied stochastic processes autumn terms 2007/08, 2008/09, the series Texts in Applied Mathematics. Submitted [1].

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