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sigma algebra  $\mathcal{F}$  of subsets. We will view sigma algebras as carrying information, where in the above the sigma algebra  $\mathcal{F}_n$  defined in (1.2) carries the

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Stochastic differential equation - Wikipedia

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auxiliary results in partial differential equations that are needed in the sequel.

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Ch. Geib and R. Manthey,  
"Comparison theorem for stochastic differential equations in finite and infinite dimensions", Stochastic Processes and their Application, 53, 23-35(1994).

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