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[Pris: 1969 kr, Inbunden, 2000, Skickas inom 5-8 vardagar, K p](#)
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The prerequisites are: standard functional analysis, the theory of semigroups of operators and its use in the study of PDEs, some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension, and the basics of stochastic analysis and stochastic equations in infinite-dimensional spaces.

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Stochastic Processes and their Applications 53 (1994) 23-35
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