UNCERTAINTY FUNCTIONAL DIFFERENTIAL EQUATIONS FOR FINANCE

Iuliana Carmen Bărbăcițoru

Abstract. In this paper, we prove a local existence and uniqueness result for uncertain functional differential equation driven by canonical process.

References


Iuliana Carmen Bărbăcițoru
University Constantin Brâncuși of Târgu Jiu,
Str. Geneva, Nr. 3, 210136 Târgu Jiu, Romania.
e-mail: bcicarmen@utgjiu.ro
http://www.utgjiu.ro/math/cbarbacioru/

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