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stochastic integrals as there are selections of t. De nition The Ito integral, takes our selection of t as the left endpoint, t j. We thus have Z T 0 f(t;x)dw(t) = lim n!1 nX 1 j=0 f(t j)[w t j+1 w t j] With a stochastic integral, it seems only suitible to have a stochastic di erential. It is de ned as follows.

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