Ho (General) Lemma   2022年6月29日 18:06	
$f_{1+1\times}) \in C^{2}$ $\Rightarrow f_{1}T_{1}B_{T}) = f_{1}B_{0}) + \int_{0}^{\infty} f_{1}(f_{1}B_{1})dt$ $+ \int_{0}^{\infty} f_{2}(f_{1}B_{1})dt$ $+ \int_{0}^{\infty} f_{3}(f_{1}B_{1})dt$ $\Rightarrow X_{1} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{2} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{3} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{4} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{5} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{7} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{7} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow X_{7} = \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dBt$ $\Rightarrow \int_{0}^{\infty} a(f_{1}w)dt + \int_{0}^{\infty} \sigma(f_{1}w)dt +$	
$ \Rightarrow f(T,BT) = f(s,Bs) + \int f_t (+,Bt) dt $ $ \uparrow \int f_k (+,Bt) dt $ $ \uparrow \int f_k (+,Bt) dt $ $ \Rightarrow Xt = a(t,w) dt + \sigma (t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow Xt = \int a(t,w) dt + \int \sigma(t,w) olbet $ $ \Rightarrow \int \sigma(t,w) dt + \int \sigma(t,$	
$ \Rightarrow \int_{1}^{1} T_{1}BT = \int_{1}^{1} (y_{1}B_{0}) + \int_{0}^{1} \int_{0}^{1} (f_{1}B_{1}) dt \\ + \int_{0}^{1} \int_{0}^{1} (f_{1}B_{1}) dt \\ + \int_{0}^{1} \int_{0}^{1} (f_{1}B_{1}) dt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) clBt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) dt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) dt \\ \Rightarrow Xt = \int_{0}^{1} a(f_{1}w_{1}) dt + \int_{0}^{1} c(f_{1}w_{1}) dt + \int_{0$	
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Define $dX_t = a(t, w) dt + \sigma(t, w) dt$ $\Rightarrow X_t = \int_0^t a(t, w) dt + \int_0^t \sigma(t, w) dt +$	
$DRIFT  VolaTILE [Oscillation]$ $DN: \langle Xt, Xt \rangle_{ta}T_{1} = \lim_{ T t_{1} \to 0} \sum_{i} (\circ X_{ti})^{2} = \int_{0}^{2} \sigma^{2}(s, \omega) dt$ $ S  +  dXt ^{2} = \sigma^{2} dt$ $ S  +  dXt ^{2} = \sigma^{2} dt$ $ S  +  S  +  S  = \sigma^{2} dt$ $ S  +  S  +  S  = \sigma^{2} dt$	
$ W: \langle Xt, Xt \rangle_{ta} T_{1} = \lim_{\ Tx\  \to 0} \sum_{i=1}^{n} \left( \frac{1}{2}  X_{i} ^{2} \right)^{2} = \int_{0}^{\infty} \sigma^{2}(s, w) dt$ $ Z  + $	
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