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[On the Optimal Stopping Time Problem for Degenerate Diffusions](#)

[On the Optimal Stopping Time Problem for Degenerate Diffusions](#)

[Classical solutions of linear regulator for degenerate ...](#)

We study a stochastic control problem for linear degenerate systems. We establish the existence of a classical solution of the degenerate Bellman equation by the technique of viscosity solutions

[Self-repelling diffusions on a Riemannian manifold ...](#)

Let M be a compact connected oriented Riemannian manifold. The purpose of this paper is to investigate the long time behavior of a degenerate stochastic differential equation on the state space [equation]

[Estimation for diffusion processes from discrete observation](#)

The maximum likelihood estimation of the unknown parameter of a diffusion process based on an approximate likelihood given by the discrete observation is treated when the diffusion coefficients are unknown and the condition for rapidly increasing experimental design is broken.

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