PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 3, Fasc. 1 (1982), pp. 87-51

ON A TAYLOR FORMULA FOR A CLASS OF ITÔ PROCESSES

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Abstract: In the paper a stochastic generalization of the Taylor formula for Itô processes of diffusion type is investigated with respect to mean square, almost sure and weak convergence.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; **Key words and phrases:** -

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