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extension provided by the solution of the Dirichlet problem in Chapter VIII. Problem 6 is a stochastic version of F.P. Ramsey's classical control problem from 1928. In Chapter X we formulate the general stochastic control problem in terms of stochastic differential equations, and we apply the results of

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472 App. B Answers to Selected Problems transformation $T\lambda = T\lambda + \text{def} = \inf\{t : [M, M]_t \geq \lambda\}$ of exercise 3.9.8 turns M into a Wiener process. The zero-one law of exercise 1.3.47 on page 41 shows that $T = T_{\pm}$ almost surely.

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