

Zakai SPDE

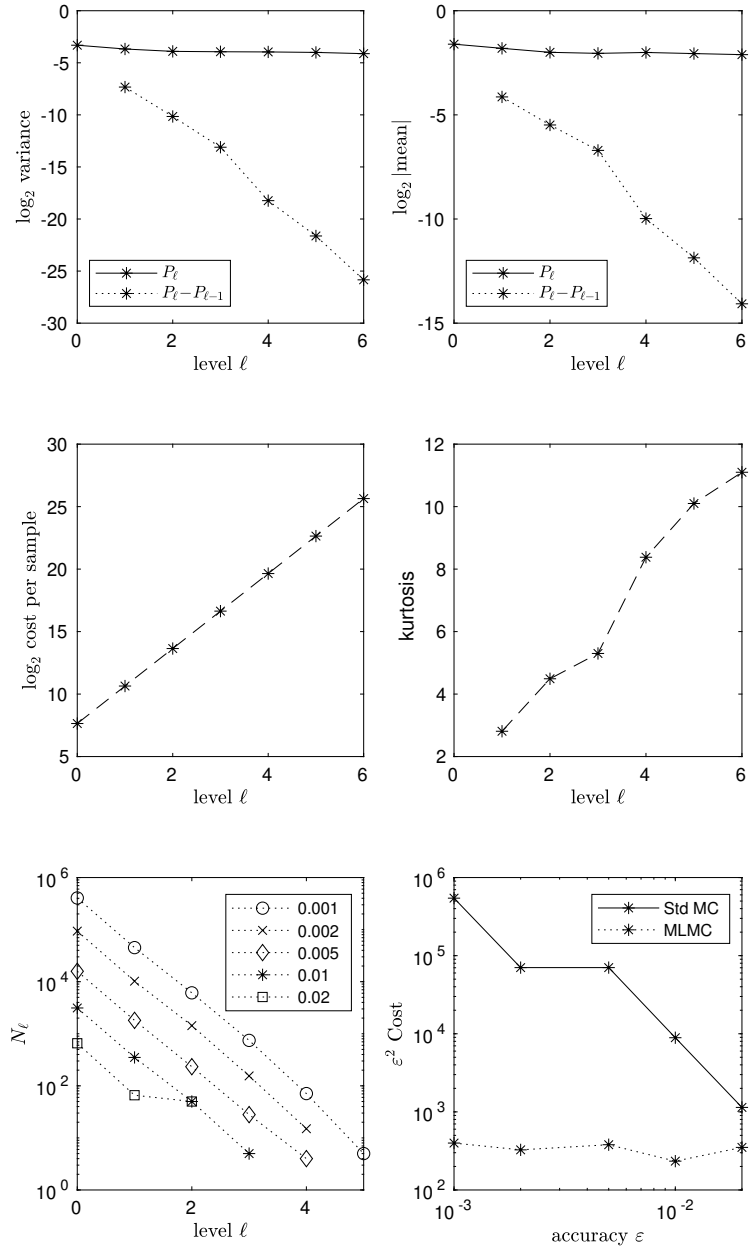


Figure 1: Zakai SPDE arising from modelling credit derivatives