LIST OF PUBLICATIONS

Monographs:

[1] H.J. Engelbert, W. Schmidt: *Strong Markov Continuous Local Martingales and Solutions of One-Dimensional Stochastic Differential Equations.* Forschungsergebnisse N/89/8, 167 pp., Friedrich-Schiller-Universität, Jena 1989

[2] A. Cherny, H.J. Engelbert: *Singular Stochastic Differential Equations.* Lecture Notes in Mathematics **1858**, Springer-Verlag, Berlin 2005

Edition of Book Publications:

[3] H.J. Engelbert, J. Groh (Editors): (German translation of) A.D. Wentzel: *Theorie zufälliger Prozesse.* Akademie-Verlag, Berlin 1979; Birkhäuser Verlag Basel, Boston, Stuttgart 1979

[4] H.J. Engelbert and W. Schmidt (Editors): *Stochastic Differential Systems.* Proceedings of the IFIP-WG 7/1 Working Conference, Eisenach, April 6–13, 1986, Lecture Notes in Control and Information Siences, Volume **96**, Springer-Verlag, Berlin 1987

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Other Publications:

The following papers will be sent **on request** either as a hard copy or a pdf-file. Please send an e-mail to `engelbert@minet.uni-jena.de`.

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