

References

1. Ayed, W. and Kuo, H.-H.: An extension of the It^o integral, *Communications on Stochastic Analysis* 2 (2008), 323–333.
2. Ayed, W. and Kuo, H.-H.: An extension of the It^o integral: toward a general theory of stochastic integration, *Theory of Stochastic Processes* 16 (2010), 1–11.
3. Biagini, F. and Øksendal, B.: A general stochastic calculus approach to insider trading, *Appl. Math. & Optim.* 52 (2005), 167–181.
4. Buckdahn, R.: Anticipating linear stochastic differential equations, *Lecture Notes in Control and Information Sciences* 136 (1989), 18–23.
5. Buckdahn, R.: Linear Skorohod stochastic differential equations, *Probab. Theory Rel. Fields* 90 (1991), 223–240.
6. Caraballo, T. and Han, X.: *Applied Nonautonomous and Random Dynamical Systems*, Springer Nature, Cham, 2016.
7. Di Nunno, G., Øksendal, B. and Proske, F.: *Malliavin Calculus for Lévy Processes with Applications to Finance*, Springer, Berlin, 2009.
8. Draouil, O. and Øksendal, B.: A Donsker delta functional approach to optimal insider control and applications to finance, *Comm. Math. Stat.* 3 (2015), 365–421.
9. Draouil, O. and Øksendal, B.: Stochastic differential games with inside information, *Infin. Dimens. Anal. Quantum. Probab. Relat. Top.* 19 (2016), 1650016.
10. Draouil, O. and Øksendal, B.: Optimal insider control and semimartingale decompositions under enlargement of filtration, *Stochastic Analysis and Applications* 34 (2016), 1045–1056.
11. Escudero, C.: A simple comparison between Skorokhod & Russo-Vallois integration for insider trading, *Stochastic Analysis and Applications* 36 (2018), 485–494.
12. Hitsuda, M.: Formula for Brownian partial derivatives, in: *Second Japan-USSR Symp. Probab. Th.* 2 (1972), 111–114.
13. Holden, H., Øksendal, B., Ubøe, J. and Zhang, T.: *Stochastic Partial Differential Equations*, Springer, New York, 2010.
14. Horsthemke, W. and Lefever, R.: *Noise-Induced Transitions: Theory and Applications in Physics, Chemistry, and Biology*, Springer, New York, 1983.
15. Hwang, C.-R., Kuo, H.-H., Sait^o, K. and Zhai, J.: A general It^o formula for adapted and instantly independent stochastic processes, *Communications on Stochastic Analysis* 10 (2016), 341–362.
16. Jeanblanc, M., Yor, M. and Chesney, M.: *Mathematical Methods for Financial Markets*, Springer, Berlin, 2006.
17. Kuo, H.-H.: *Introduction to Stochastic Integration*, Springer, New York, 2006.
18. Kuo, H.-H.: The It^o calculus and white noise theory: A brief survey toward general stochastic integration, *Communications on Stochastic Analysis* 8 (2014), 111–139.
19. Le^on, J. A., Navarro, R. and Nualart, D.: An anticipating calculus approach to the utility maximization of an insider, *Mathematical Finance* 13 (2003), 171–185.
20. Mannella, R. and McClintock, P. V. E.: It^o versus Stratonovich: 30 years later, *Fluctuation Noise Lett.* 11 (2012), 1240010.
21. Merton, R. C.: Lifetime portfolio selection under uncertainty: the continuous-time case, *The Review of Economics and Statistics* 51 (1969), 247–257.
22. Nualart, D.: *The Malliavin Calculus and Related Topics*, Springer, Berlin, 1995.
23. Øksendal, B.: *Stochastic Differential Equations: An Introduction with Applications*, Springer, Berlin, 2003.
24. Pikovsky, I. and Karatzas, I.: Anticipative portfolio optimization, *Adv. Appl. Prob.* 28 (1996), 1095–1122.
25. Russo, F. and Vallois, P.: Forward, backward and symmetric stochastic integration, *Probab. Theory Rel. Fields* 97 (1993), 403–421.
26. Skorokhod, A. V.: On a generalization of a stochastic integral, *Th. Probab. Appl.* 20 (1975), 219–233.