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CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2008. Paperback. Condition: New. Language: English. Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This book provides an introduction to the rapidly expanding theory of stochastic integration and martingales. The treatment is close to that developed by the French school of probabilists, but is more elementary than other texts. The presentation is abstract, but largely self-contained and Dr Kopp makes fewer demands on the reader s background in probability theory than is usual. He gives...

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- Authored by P. E. Kopp
- Released at 2008



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