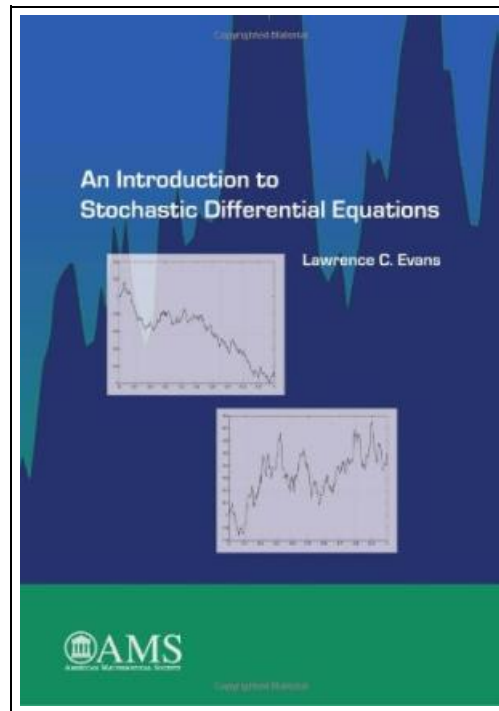


An Introduction to Stochastic Differential Equations (Hardback)



Filesize: 4.92 MB

Reviews

It is one of the best publications. It is among the most remarkable publications I have read through. Your lifestyle period will change once you complete reading this article publication.

(Crystal Rolfson)

AN INTRODUCTION TO STOCHASTIC DIFFERENTIAL EQUATIONS (HARDBACK)

[DOWNLOAD](#)

American Mathematical Society, United States, 2014. Hardback. Condition: New. Language: English . Brand New Book. This book provides a quick, but very readable introduction to stochastic differential equations-that is, to differential equations subject to additive white noise and related random disturbances. The exposition is strongly focused upon the interplay between probabilistic intuition and mathematical rigour. Topics include a quick survey of measure theoretic probability theory, followed by an introduction to Brownian motion and the Ito stochastic calculus, and finally the theory of stochastic differential equations. The text also includes applications to partial differential equations, optimal stopping problems and options pricing. This book can be used as a text for senior undergraduates or beginning graduate students in mathematics, applied mathematics, physics, financial mathematics, etc., who want to learn the basics of stochastic differential equations. The reader is assumed to be fairly familiar with measure theoretic mathematical analysis, but is not assumed to have any particular knowledge of probability theory (which is rapidly developed in Chapter 2 of the book).

[Read An Introduction to Stochastic Differential Equations \(Hardback\) Online](#)[Download PDF An Introduction to Stochastic Differential Equations \(Hardback\)](#)

Relevant Kindle Books



Children s Educational Book: Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius. Age 7 8 9 10 Year-Olds. [Us English]

Createspace, United States, 2013. Paperback. Book Condition: New. 254 x 178 mm. Language: English . Brand New Book ***** Print on Demand *****.ABOUT SMART READS for Kids . Love Art, Love Learning Welcome. Designed to...

[Read ePub »](#)



Children s Educational Book Junior Leonardo Da Vinci : An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9 10 Year-Olds. [British English]

Createspace, United States, 2013. Paperback. Book Condition: New. 248 x 170 mm. Language: English . Brand New Book ***** Print on Demand *****.ABOUT SMART READS for Kids . Love Art, Love Learning Welcome. Designed to...

[Read ePub »](#)



California Version of Who Am I in the Lives of Children? an Introduction to Early Childhood Education, Enhanced Pearson Etext with Loose-Leaf Version -- Access Card Package

Pearson, United States, 2015. Loose-leaf. Book Condition: New. 10th. 249 x 201 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies...

[Read ePub »](#)



Who Am I in the Lives of Children? an Introduction to Early Childhood Education, Enhanced Pearson Etext with Loose-Leaf Version -- Access Card Package

Pearson, United States, 2015. Book. Book Condition: New. 10th. 250 x 189 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies...

[Read ePub »](#)



Who am I in the Lives of Children? An Introduction to Early Childhood Education

Pearson Education (US), United States, 2015. Paperback. Book Condition: New. 10th Revised edition. 254 x 201 mm. Language: English . Brand New Book. Note: This is the bound book only and does not include access...

[Read ePub »](#)