

<<Basic stochastic pro>>

图书基本信息

书名：<<Basic stochastic processes基础随机过程>>

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## &lt;&lt;Basic stochastic pro&gt;&gt;

## 内容概要

This book is a final year undergraduate text on stochastic processes , a tool used widely by statisticians and researchers working in the mathematics of finance.

The book will give a detailed treatment of conditional expectation and probability , a topic which in principle belongs to probability theory , but is essential as a tool for stochastic processes.

Although the book is a final year text , the author has chosen to use exercises as the main means of explanation for the various topics , and the book will have a strong self-study element.

The author has concentrated on the major topics within stochastic analysis : Stochastic Processes , Markov Chains , Spectral Theory , Renewal Theory , Martingales and Itô's Stochastic Processes.

Provides a detailed treatment of conditional expectation & probability , a topic which is essential as a tool for stochastic processes.

Presented as a final year undergraduate text on stochastic processes , a tool used widely by statisticians & researchers working in the mathematics of finance.

Softcover.

DLC : Stochastic processes.

This book is a final year undergraduate text on stochastic processes , a tool used widely by statisticians and researchers working , for example , in the mathematics of finance.

The book will give a detailed treatment of conditional expectation and probability , a topic which is essential as a tool for stochastic processes.

Although the book is a final year text , the authors have chosen to use exercises as the main means of explanation for the various topics , hence the course has a strong self-study element.

The authors have concentrated on major topics within stochastic analysis : martingales in discrete time and their convergence , Markov chains , stochastic processes in continuous time , with emphasis on the Poisson process and Brownian motion , as well as Ito stochastic calculus including stochastic differential equations.

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