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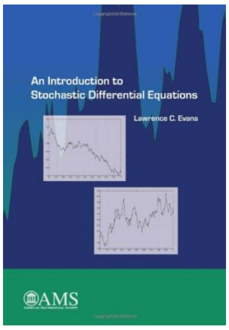
AN INTRODUCTION TO STOCHASTIC DIFFERENTIAL EQUATIONS (HARDBACK)



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...

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- Authored by Lawrence C. Evans
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