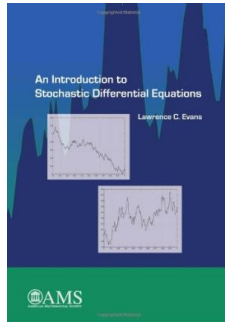


Get eBook

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...

Read PDF An Introduction to Stochastic Differential Equations (Hardback)

- Authored by Lawrence C. Evans
- Released at 2014

DOWNLOAD



Filesize: 8.3 MB

Reviews

It in a single of the best publication. Sure, it is play, continue to an interesting and amazing literature. You will not really feel monotony at whenever you want of your time (that's what catalogues are for about in the event you question me).

-- **Sonia Block I**

This is the greatest pdf i actually have go through right up until now. It is actually packed with knowledge and wisdom I found out this book from my dad and i advised this publication to find out.

-- **Arely Rath**

Related Books

- [Options Pricing and Portfolio Optimization: Modern Methods of Financial Mathematics \(Hardback\)](#)
- [An Introduction to Organic Lasers \(Hardback\)](#)
- [Introduction to Mathematical Finance: Discrete Time Models \(Hardback\)](#)
- [Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website \(Hardback\)](#)
- [The Triumph of Grace \(Hardback\)](#)