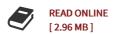




Vector Integration and Stochastic Integration in Banach Spaces (Hardback)

By Nicolae Dinculeanu

John Wiley & Sons Inc, United States, 2000. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. A breakthrough approach to the theory and applications of stochastic integration The theory of stochastic integration has become an intensely studied topic in recent years, owing to its extraordinarily successful application to financial mathematics, stochastic differential equations, and more. This book features a new measure theoretic approach to stochastic integration, opening up the field for researchers in measure and integration theory, functional analysis, probability theory, and stochastic processes. World-famous expert on vector and stochastic integration in Banach spaces Nicolae Dinculeanu compiles and consolidates information from disparate journal articles-including his own results-presenting a comprehensive, up-to-date treatment of the theory in two major parts. He first develops a general integration theory, discussing vector integration with respect to measures with finite semivariation, then applies the theory to stochastic integration in Banach spaces. Vector Integration and Stochastic Integration in Banach Spaces goes far beyond the typical treatment of the scalar case given in other books on the subject. Along with such applications of the vector integration as the Reisz representation theorem and the Stieltjes integral for functions of one or two variables with finite semivariation, it explores...



Reviews

This is the best pdf i actually have read till now. It typically fails to charge too much. Your life period will probably be transform the instant you total reading this publication.

-- Dr. Don Morissette V

This publication will not be simple to get started on looking at but quite entertaining to learn. It generally fails to cost an excessive amount of. You will not feel monotony at anytime of your time (that's what catalogues are for about if you ask me).

-- Bettie Gutmann