Martingales and Stochastic Integrals

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This book provides an introduction to the rapidly expanding theory of stochastic integration and martingales. The treatment is close to that developed by the French school of probabilists, but is more elementary than other texts, The presentation is abstract, but largely self-contained and Dr Kopp makes fewer demands on the reader's background in probability theory than is usual. He gives a careful discussion of the measure theory and functional analysis needed for martingale theory, and describes the role of Brownian motion and the Poisson process as paradigm examples in the construction of abstract stochastic integrals. An appendix provides the reader with a glimpse of very recent developments in non-commutative integration theory which are of considerable importance in quantum mechanics.

作者介绍:

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