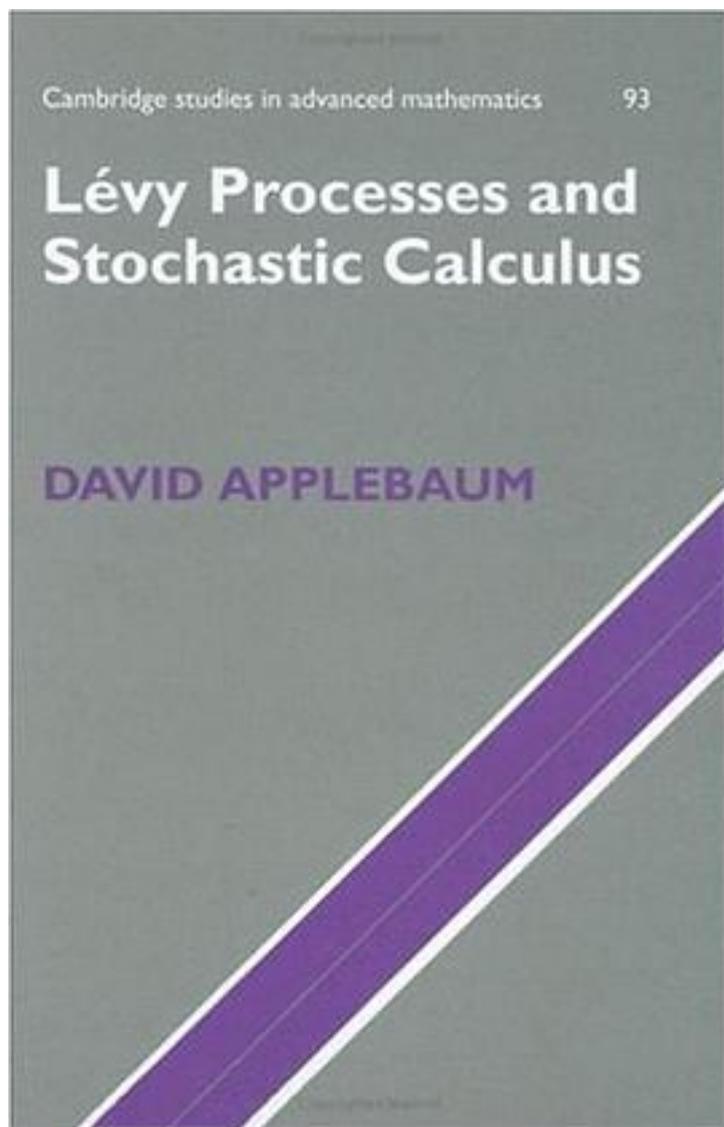


# Lévy Processes and Stochastic Calculus (Cambridge Studies in Advanced Mathematics)



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著者:David Applebaum

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Lévy processes form a wide and rich class of random process, and have many applications ranging from physics to finance. Stochastic calculus is the mathematics of systems interacting with random noise. David Applebaum connects the two subjects together in this monograph. After an introduction to the general theory of Lévy processes, he accessibly develops the stochastic calculus for Lévy processes. All the tools needed for the stochastic approach to option pricing, including Itô's formula, Girsanov's theorem and the martingale representation theorem, are described.

作者介绍:

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## 标签

数学

金融数学

Stochastics

Mathematics

Finance

## 评论

notation 看得不习惯...

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2天翻了一遍。。。

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在自学，循序渐进，感觉写得挺清楚的

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## 书评

未曾深读，但自以为此书重于Stochastic Integral driven by Levy processes 以及 SDE。非常清晰而且易于入门。对于Levy processes，Sato的书更适用于入门以及理解levy processes的结构。此书的顺序可能会有点奇怪，在第一章就介绍了Wiener-Hopf factorisation 和 local tim...

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这是我见过的最浅显易懂的 Levy 过程和随机分析方面的教程，写的非常具体，易于理解。作为南开的学生，我在第二版的前言看到了下面一段：Changes to the present volume are of two types. On the one hand there was the need to correct errors and typos and also to make...

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