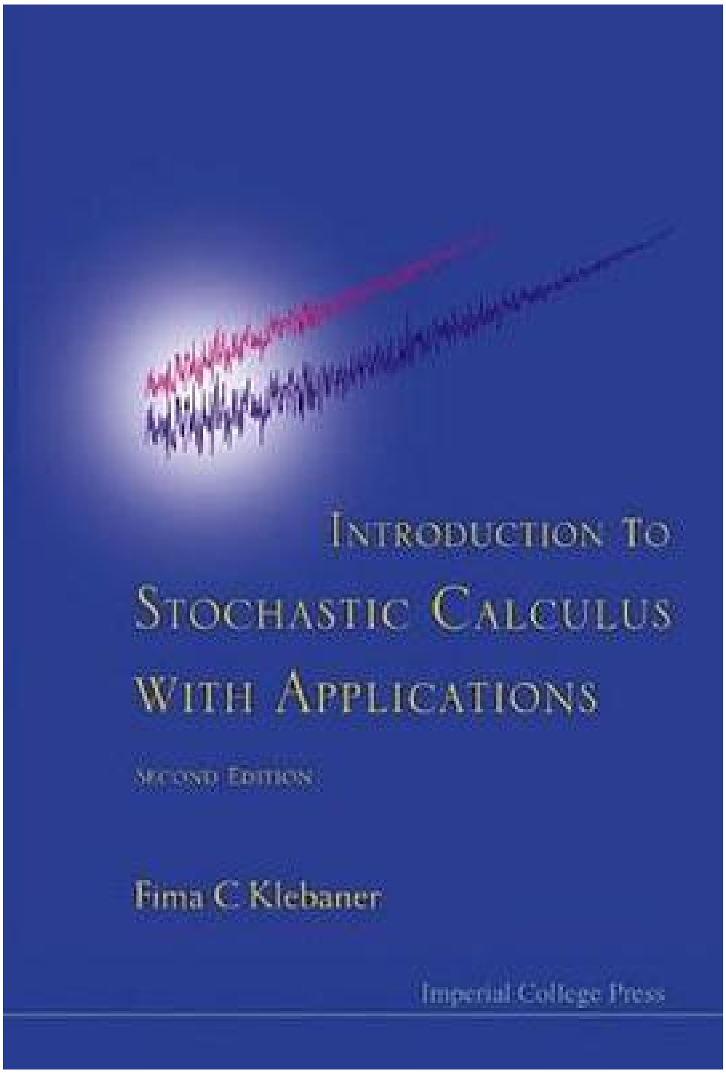
Introduction to Stochastic Calculus with Applications



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This book provides a concise introduction to stochastic calculus with some of its applications in mathematical finance, engineering and the sciences. Applications in finance include pricing of financial derivatives, such as options on stocks, exotic options and interest rate options. The filtering problem and its solution is presented as an application in engineering. Population models and randomly perturbed equations of physics are given as examples of applications in biology and physics.

Only a basic knowledge of calculus and probability is required for reading the book. The text takes the reader from a fairly low technical level to a sophisticated one gradually. Heuristic arguments are often given before precise results are stated, and many ideas are illustrated by worked-out examples. Exercises are provided at the end of chapters to help to test readers' understanding. This book is suitable for advanced undergraduate students, graduate students as well as research workers and practitioners.

作者介绍:

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标签

数学

英文

教材

评论

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书评

我的随机微积分入门，每一节都很简洁，但是保持了较高的数学逻辑严密性，内容很丰富，包括了最一般的半鞅积分。但是对半鞅积分的论述好像有些逻辑跳跃，而且证明基本只给出个大概思路，我补不上，所以还是选择继续读Protter的《Stochastic Integration and Differential Equati...

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