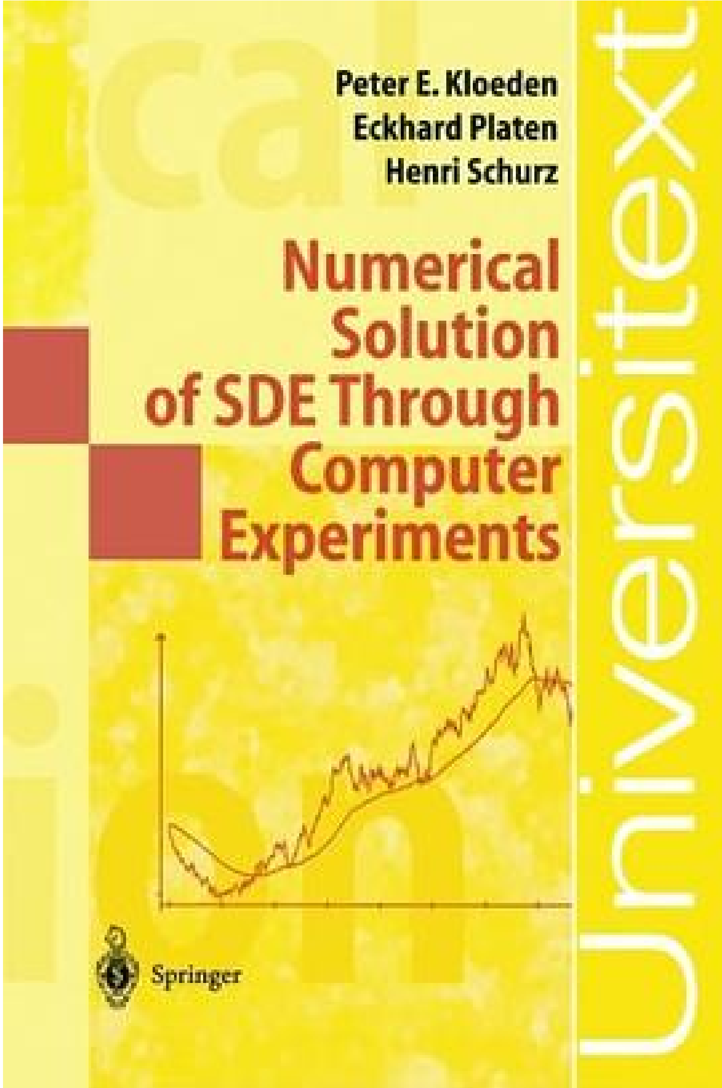
Numerical Solution of SDE Through Computer Experiments (Universitext)



Numerical Solution of SDE Through Computer Experiments (Universitext)_下载链接1_

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The book provides an easily accessible computationally oriented introduction into the numerical solution of stochastic differential equations using computer experiments. It develops in the reader an ability to apply numerical methods solving stochastic differential equations in their own fields. Furthermore, it creates an intuitive understanding of the necessary theoretical background from stochastic and numeric analysis. A downloadable software containing programs for over 100 problems is provided at each of the following homepages:

http://www.math.uni-frankfurt.de/~numerik/kloeden/

http://www.business.uts.edu.au/finance/staff/eckhard.html

http.//www.math.siu.edu/schurz/SOFTWARE/

to enable the reader to develop an intuitive understanding of the issues involved. Applications include stochastic dynamical systems, filtering, parametric estimation and finance modeling.

The book is intended for readers without specialist stochastic background who want to apply such numerical methods to stochastic differential equations that arise in their own filed.

作者介绍:

目录:

标签

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