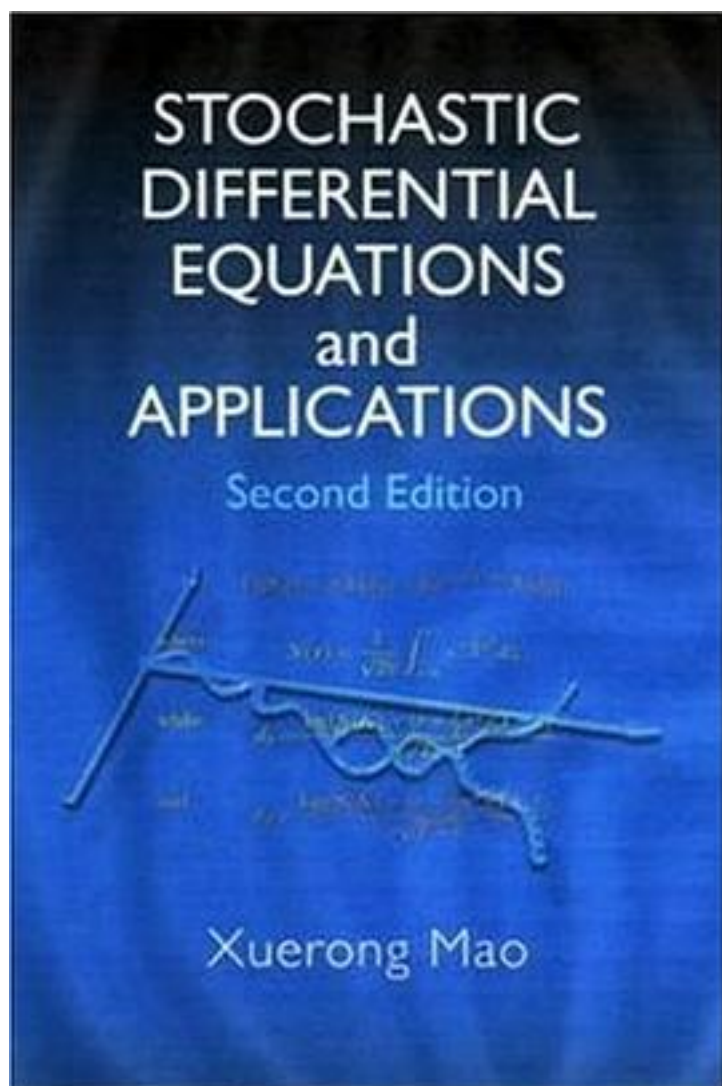


Stochastic Differential Equations and Applications



[Stochastic Differential Equations and Applications_ 下载链接1](#)

著者:Friedman, Avner

出版者:Dover Pubns

出版时间:2006-12

装帧:Pap

isbn:9780486453590

This text develops the theory of systems of stochastic differential equations and presents applications in probability, partial differential equations, and stochastic control problems. Originally published in 2 volumes, it combines a book of basic theory with a book of applications. Familiarity with elementary probability is the sole prerequisite. 1975 edition.

作者介绍:

目录:

[Stochastic Differential Equations and Applications_ 下载链接1](#)

标签

StochasticCalculus

概率论7

SDE

Mathematics

评论

[Stochastic Differential Equations and Applications_ 下载链接1](#)

书评

[Stochastic Differential Equations and Applications_下载链接1](#)