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<<随机分析应用导论>>

图书基本信息

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内容概要

During the past twenty years, there has been an increasing demand for tools and methods of Stochastic Calculus in various disciplines. One of the greatest demands appears to have come from the growing area of Mathematical Finance where Stochastic Calculus is used for pricing and hedging of financial derivatives, such as options. In Engineering, most popular applications of Stochastic Calculus are in filtering and control theory. In Physics, Stochastic Calculus is used to study the effects of random excitations on various physical phenomena. In Biology, Stochastic Calculus is used to model the effects Of stochastic variability in reproduction and environment on populations.

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