

<<布朗运动和随机计算>>

图书基本信息

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作者：爱卡拉察斯

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前言

Two of the most fundamental concepts in the theory of stochastic processes are the Markov property and the martingale property.* This book is written for readers who are acquainted with both of these ideas in the discrete-time setting , and who now wish to explore stochastic processes in their continuous-time context. It has been our goal to write a systematic and thorough exposition of this subject , leading in many instances to the frontiers of knowledge. At the same time , we have endeavored to keep the mathematical prerequisites as low as possible.

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内容概要

本书是Springer《数学研究生丛书》之113卷，是国内外公认的金融数学经典教材，各章有习题详解。本书初版于1988年，1991年出第2版，之后Springer已重印8次，本书是2005年的第8次重印版。

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