<<Basic stochastic pro>>

图书基本信息

书名：<<Basic stochastic processes基础随机过程>>

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内容概要

This book is a final year undergraduate text on stochastic processes, a tool used widely by statisticians and researchers working in the mathematics of finance。
The book will give a detailed treatment of conditional expectation and probability, a topic which in principle belongs to probability theory, but is essential as a tool for stochastic processes。
Although the book is a final year text, the author has chosen to use exercises as the main means of explanation for the various topics, and the book will have a strong self-study element。
The author has concentrated on the major topics within stochastic analysis：Stochastic Processes, Markov Chains, Spectral Theory, Renewal Theory, Martingales and Itô Stochastic Processes。
Provides a detailed treatment of conditional expectation & probability, a topic which is essential as a tool for stochastic processes。
Presented as a final year undergraduate text on stochastic processes, a tool used widely by statisticians & researchers working in the mathematics of finance。
Softcover。
DLC：Stochastic processes。
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The authors have concentrated on major topics within stochastic analysis：martingales in discrete time and their convergence, Markov chains, stochastic processes in continuous time, with emphasis on the Poisson process and Brownian motion, as well as Ito stochastic calculus including stochastic differential equations。

书籍目录

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