

<<随机分析及应用>>

图书基本信息

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内容概要

本书介绍了随机分析的理论和应用两方面的知识。

内容涉及积分和概率论的基础知识、基本的随机过程，布朗运动和伊藤过程的积分、随机微分方程、半鞅积分、纯离散过程，以及随机分析在金融、生物、工程和物理等方面的应用。

书中有大量的例题和习题，并附有答案，便于读者进行深层次的学习。

本书非常适合初学者阅读，可作为高等院校经管、理工和社科类各专业高年级本科生和研究生随机分析和金融数学的教材，也可供相关领域的科研人员参考。

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作者简介

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主要研究领域有: 随机过程、概率应用、随机分析、金融数学、动态系统的随机扰动等。

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编辑推荐

《随机分析及应用(英文版)(第2版)》是随机分析方面的名著之一。

以主题广泛丰富，论述简洁易懂而又不失严密著称。

书中阐述了各领域的典型应用，包括数理金融、生物学、工程学中的模型。

还提供了很多示例和习题，并附有解答。

第2版增加了讲述证券，利率及其期权的一章，并在全书增加了许多新内容，以反映随机分析研究和应用的最新成果。

《随机分析及应用(英文版)(第2版)》可作为高年级本科生和研究生的随机分析和金融数学的教材，也非常适合各领域专业人士自学。

《随机分析及应用(英文版)(第2版)》内容简洁，阐述透彻，包含丰富的例子，并有精彩解答。

——Robert Liptser教授，以色列特拉维夫大学在讲述随机分析的著作中，像《随机分析及应用(英文版)(第2版)》这样涵盖广泛而又具有很强可读性的实属罕见。

——Mathematical Reviews

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