<<扩散 马尔可夫过程和鞅 第2卷>>

图书基本信息

书名: <<扩散 马尔可夫过程和鞅 第2卷>>

13位ISBN编号:9787506259200

10位ISBN编号:7506259206

出版时间:2003-1

出版时间:世界图书出版公司

作者:L.C.G.Rogers,D.Williams编

页数:480

版权说明:本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:http://www.tushu007.com

<<扩散 马尔可夫过程和鞅 第2卷>>

内容概要

We apologize for the considerable delay in departure. Anyone who knows what has been happening to British universities will need no further explanation, and will share our sadness. (b) The book is meant to help the research student reach the stage where he or she can begin both to think up and tackle new problems and to read the up-to-date literature across a wide spectrum; and to persuade him or her that it is worth the effort.

<<扩散 马尔可夫过程和鞅 第2卷>>

书籍目录

Some Frequently Used Notation CHAPTER IV. INTRODUCTION TO ITO CALCULUS TERMINOLOGY AND CONVENTIONS R-processes and L-processes Usual conditions, etc. Important convention about time 0 1. SOME MOTIVATING REMARKS 1. Ito integrals 2. Integration by parts 3. Ito 's formula for Brownian motion 4. A rough plan of the chapter 2. SOME FUNDAMENTAL IDEAS: PREVISIBLE PROCESSES, LOCALIZATION, etc. Previsible processes 5. Basic integrands Z[S, T] 6. Previsible processes on (0,), b, b Finite-variation and integrable-variation processes 7. FVo and IVo processes Preservation of the martingale property Localization 9. H[O, T], XT 10.Localization of integrands ib 11.Localization of integrations 12.Nil desperandum 13.Extending stochastic integrls by localization 14.Local martinales, and the fatou lemma 15. Semimartingales 16. Integrators Liekeihood ratios 17. Martingale property under change of measure. 3 THE ELEMENTARY THEORY OF FINITE VARIATION PROCESSES 4 STOCHASTIC INTEGRALS: THE THEORY 5 STOCHASTIC INTEGRALS WITH RESPECT TO CONTINUOUS SEMIMARTINGALSE 6 APPLICATIONS OF ITOS FORMULACHATPER V.STOCHASTIC DIFFERENTIAL EQUATIONS AND DIFFUSIONS 1 INTRODUCTION 2 PATHWISE UNIQUENESS, STRONG SDE AND FLOWS 3 WEAK SOLUTIONS UNIQUENESS IN LAW 4 MARTINGALE PROBLEMS MARKOV PROPERTY 5 OVERTURE TO STOCHASTIC DIFFERENTAL GEOMETRY 6 ONE-DIMENSIONAL SDE 7 ONE-DIMENSIONAL DIFFUSIONSCHAPTER VI.THE GENERAL THEORY 1 ORIENTATION 2 DEBUR AND SECTION THEOREMS 3 OPTIONAL PROJECTIONS AND FILTENING 4 CHARACTERIZING PREVISIBLE TIMES 5 DUAL PREVISIBLE PROJECTIONS 6 THE MEYER DECOMPOSITON THEROM 7 STOCHASTIC INTEGRATION HE GENERAL CASE 8 ITO EXCURSION THEORYREFERENCESINDEX

<<扩散 马尔可夫过程和鞅 第2卷>>

版权说明

本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:http://www.tushu007.com