

<<随机微分方程>>

图书基本信息

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内容概要

随机微分方程在数学以外的许多领域有着广泛的应用，它对数学领域中的许多分支起着有效的联结作用。

本书是《Universitext》丛书之一，是一部理想的研究生教材。

我们曾影印出版了第2版和第4版，第6版与第4版相比，内容做了较大的修改和补充，增加了90页的篇幅(近1/3内容)，包括鞅表示论、变分不等式和随机控制等内容，书后附有部分习题解答和提示。

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编辑推荐

《随机微分方程》(第6版)为全英文版, 适合数学专业研究生阅读参考。

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