

<<连续时间中的随机优化>>

图书基本信息

书名：<<连续时间中的随机优化>>

13位ISBN编号：9787510050442

10位ISBN编号：7510050448

出版时间：2013-1

出版时间：Fwu-Ranq Chang 世界图书出版公司 (2013-01出版)

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内容概要

数学 / 金融

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编辑推荐

"Stochastic optimization in continuous time" (AuthorFwu-Ranq Chang) is a rigorous but user-friendly book on the application of stochastic control theory to economics. A distinctive feature of the book is that mathematical concepts are introduced in a language and terminology familiar to graduate students of economics.

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