

<<随机积分导论(第2版)(影印版)>>

图书基本信息

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<<随机积分导论(第2版)(影印版)>>

内容概要

这是一部可读性很强的讲述随机积分和随机微分方程的入门教程。

将基本理论和应用巧妙结合，非常适合学习过概率论知识的研究生，学习随机积分。

运用现代方法，随机积分的定义是为了可料被积函数和局部鞅，紧接着是连续鞅的变分公式ito变化。

《随机积分导论（第2版）》包括在布朗运动的描述、鞅的hermite多项式、feynman-kac泛函和schrodinger方程。

这是第二版，讨论了cameron-martin-giranov变换，并且在最后一章引入随机微分方程和一些学生用的练习。

目次：基础；随机积分的定义；可料被积函数的扩展；二次变分过程；ito公式；ito公式的应用；局部时间和tanaka公式；反射布朗运动；推广的ito公式，时间和测度的变化；随机微分方程。

读者对象：数学专业、概论论、随机统计等学科的研究生和科研人员。

书籍目录

- preface
- preface to the first edition
- abbreviations and symbols
- 1. preliminaries
 - 1.1 notations and conventions
 - 1.2 measurability, L^p spaces and monotone class theorems
 - 1.3 functions of bounded variation and stieltjes integrals
 - 1.4 probability space, random variables, filtration
 - 1.5 convergence, conditioning
 - 1.6 stochastic processes
 - 1.7 optional times
 - 1.8 two canonical processes
 - 1.9 martingales
 - 1.10 local martingales
 - 1.11 exercises
- 2. definition of the stochastic integral
 - 2.1 introduction
 - 2.2 predictable sets and processes
 - 2.3 stochastic intervals
 - 2.4 measure on the predictable sets
 - 2.5 definition of the stochastic integral
 - 2.6 extension to local integrators and integrands
 - 2.7 substitution formula
 - 2.8 a sufficient condition for extendability of $h \cdot Z$
 - 2.9 exercises
- 3. extension of the predictable integrands
 - 3.1 introduction
 - 3.2 relationship between \mathbb{P} , \mathbb{Q} , and adapted processes
 - 3.3 extension of the integrands
 - 3.4 a historical note
 - 3.5 exercises
- 4. quadratic variation process
 - 4.1 introduction
 - 4.2 definition and characterization of quadratic variation
 - 4.3 properties of quadratic variation for an L^2 -martingale
 - 4.4 direct definition of $\langle \mu, m \rangle$
 - 4.5 decomposition of $(m)^2$
 - 4.6 a limit theorem
 - 4.7 exercises
- 5. the ito formula
 - 5.1 introduction
 - 5.2 one-dimensional ito formula
 - 5.3 mutual variation process
 - 5.4 multi-dimensional ito formula
 - 5.5 exercises

- 6. applications of the ito formula
 - 6.1 characterization of brownian motion
 - 6.2 exponential processes
 - 6.3 a family of martingales generated by m
 - 6.4 feynman-kac functional and the schrödinger equation
 - 6.5 exercises
- 7. local time and tanaka's formula
 - 7.1 introduction
 - 7.2 local time
 - 7.3 tanaka's formula
 - 7.4 proof of lemma 7.2
 - 7.5 exercises
- 8. reflected brownian motions
 - 8.1 introduction
 - 8.2 brownian motion reflected at zero
 - 8.3 analytical theory of z via the itô formula
 - 8.4 approximations in storage theory
 - 8.5 reflected brownian motions in a wedge
 - 8.6 alternative derivation of equation (8.7)
 - 8.7 exercises
- 9. generalized fro formula, change of time and measure
 - 9.1 introduction
 - 9.2 generalized itô formula
 - 9.3 change of time
 - 9.4 change of measure
 - 9.5 exercises
- 10. stochastic differential equations
 - 10.1 introduction
 - 10.2 existence and uniqueness for lipschitz coefficients
 - 10.3 strong markov property of the solution
 - 10.4 strong and weak solutions
 - 10.5 examples
 - 10.6 exercises
- references
- index

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