

《连续时间中的随机优化》

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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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