

《随机积分导论(第2版)(影印版)》

图书基本信息

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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-girarov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。

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