



## An Introduction to Stochastic Differential Equations (Hardback)

By Lawrence C. Evans

American Mathematical Society, United States, 2014. Hardback. Condition: New. Language: English . Brand New Book. This book provides a quick, but very readable introduction to stochastic differential equations-that is, to differential equations subject to additive white noise and related random disturbances. The exposition is strongly focused upon the interplay between probabilistic intuition and mathematical rigour. Topics include a quick survey of measure theoretic probability theory, followed by an introduction to Brownian motion and the Ito stochastic calculus, and finally the theory of stochastic differential equations. The text also includes applications to partial differential equations, optimal stopping problems and options pricing. This book can be used as a text for senior undergraduates or beginning graduate students in mathematics, applied mathematics, physics, financial mathematics, etc., who want to learn the basics of stochastic differential equations. The reader is assumed to be fairly familiar with measure theoretic mathematical analysis, but is not assumed to have any particular knowledge of probability theory (which is rapidly developed in Chapter 2 of the book).

DOWNLOAD



READ ONLINE  
[ 8 MB ]

### Reviews

*An extremely awesome pdf with perfect and lucid reasons. I have got go through and so i am certain that i will going to read again once again in the foreseeable future. I found out this ebook from my dad and i recommended this publication to understand.*

-- Angela Kassulke

*Unquestionably, this is the finest work by any publisher. I really could comprehended every little thing using this published e book. You will not sense monotony at anytime of your respective time (that's what catalogs are for regarding should you question me).*

-- Joe Kessler

## See Also



**Children s Educational Book: Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius. Age 7 8 9 10 Year-Olds. [Us English]**

Createspace, United States, 2013. Paperback. Book Condition: New. 254 x 178 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.ABOUT SMART READS for Kids . Love Art, Love Learning Welcome. Designed to expand and inspire young minds; this is...



**Children s Educational Book Junior Leonardo Da Vinci : An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9 10 Year-Olds. [British English]**

Createspace, United States, 2013. Paperback. Book Condition: New. 248 x 170 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.ABOUT SMART READS for Kids . Love Art, Love Learning Welcome. Designed to expand and inspire young minds; this is...



**California Version of Who Am I in the Lives of Children? an Introduction to Early Childhood Education, Enhanced Pearson Etext with Loose-LeafVersion -- Access Card Package**

Pearson, United States, 2015. Loose-leaf. Book Condition: New. 10th. 249 x 201 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies other than Pearson, the access codes for...



**Who Am I in the Lives of Children? an Introduction to Early Childhood Education, Enhanced Pearson Etext with Loose-LeafVersion -- Access Card Package**

Pearson, United States, 2015. Book. Book Condition: New. 10th. 250 x 189 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies other than Pearson, the access codes for...



**Who am I in the Lives of Children? An Introduction to Early Childhood Education**

Pearson Education (US), United States, 2015. Paperback. Book Condition: New. 10th Revised edition. 254 x 201 mm. Language: English . Brand New Book. Note: This is the bound book only and does not include access to the Enhanced Pearson eText. To order...



**Who Am I in the Lives of Children? an Introduction to Early Childhood Education with Enhanced Pearson Etext -- Access Card Package**

Pearson, United States, 2015. Paperback. Book Condition: New. 10th. 251 x 203 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies other than Pearson, the access codes for...