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## Stochastic Differential Equations

By Gihman, Iosif I. / Skorohod, Anatolij V.

Condition: New. Publisher/Verlag: Springer, Berlin | Stochastic differential equations whose solutions are diffusion (or other random) processes have been the subject of lively mathematical research since the pioneering work of Gihman, Ito and others in the early fifties. As it gradually became clear that a great number of real phenomena in control theory, physics, biology, economics and other areas could be modelled by differential equations with stochastic perturbation terms, this research became somewhat feverish, with the results that a) the number of theoretical papers alone now numbers several hundred and b) workers interested in the field (especially from an applied viewpoint) have had no opportunity to consult a systematic account. This monograph, written by two of the world's authorities on probability theory and stochastic processes, fills this hiatus by offering the first extensive account of the calculus of random differential equations defined in terms of the Wiener process. In addition to systematically abstracting most of the salient results obtained thus far in the theory, it includes much new material on asymptotic and stability properties along with a potentially important generalization to equations defined with the aid of the so-called random Poisson measure whose solutions possess jump discontinuities....

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*The publication is great and fantastic. Sure, it is enjoyable, nevertheless an interesting and amazing literature. You will not truly feel monotony at any moment of your own time (that's what catalogues are for concerning when you request me).*

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