

STOCHASTIC
MODELLING
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PROBABILITY

21

Philip E. Protter

Stochastic Integration and Differential Equations

Second Edition, Version 2.1



Springer

Stochastic Integration And Differential Equations

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Stochastic Integration And Differential Equations:

Stochastic Integration and Differential Equations Philip E. Protter, 2005-03-04 It has been 15 years since the first edition of Stochastic Integration and Differential Equations A New Approach appeared and in those years many other texts on the same subject have been published often with connections to applications especially mathematical finance Yet in spite of the apparent simplicity of approach none of these books has used the functional analytic method of presenting semimartingales and stochastic integration Thus a 2nd edition seems worthwhile and timely though it is no longer appropriate to call it a new approach The new edition has several significant changes most prominently the addition of exercises for solution These are intended to supplement the text but lemmas needed in a proof are never relegated to the exercises Many of the exercises have been tested by graduate students at Purdue and Cornell Universities Chapter 3 has been completely redone with a new more intuitive and simultaneously elementary proof of the fundamental Doob Meyer decomposition theorem the more general version of the Girsanov theorem due to Lenglart the Kazamaki Novikov criteria for exponential local martingales to be martingales and a modern treatment of compensators Chapter 4 treats sigma martingales important in finance theory and gives a more comprehensive treatment of martingale representation including both the Jacod Yor theory and Emery's examples of martingales that actually have martingale representation thus going beyond the standard cases of Brownian motion and the compensated Poisson process New topics added include an introduction to the theory of the expansion of filtrations a treatment of the Fefferman martingale inequality and that the dual space of the martingale space H^1 can be identified with BMO martingales Solutions to selected exercises are available at the web site of the author with current URL <http://www.orie.cornell.edu/protter/books.html>

Introduction to Stochastic Integration

Chung, Williams, 2013-06-29 The contents of this monograph approximate the lectures I gave in a graduate course at Stanford University in the first half of 1981 But the material has been thoroughly reorganized and rewritten The purpose is to present a modern version of the theory of stochastic integration comprising but going beyond the classical theory yet stopping short of the latest discontinuous and to some distracting ramifications Roundly speaking integration with respect to a local martingale with continuous paths is the primary object of study here We have decided to include some results requiring only right continuity of paths in order to illustrate the general methodology But it is possible for the reader to skip these extensions without feeling lost in a wilderness of generalities Basic probability theory inclusive of martingales is reviewed in Chapter 1 A suitably prepared reader should begin with Chapter 2 and consult Chapter 1 only when needed Occasionally theorems are stated without proof but the treatment is aimed at self containment modulo the inevitable prerequisites With considerable regret I have decided to omit a discussion of stochastic differential equations Instead some other applications of the stochastic calculus are given in particular Brownian local time is treated in detail to fill an unapparent gap in the literature x I PREFACE The applications to storage theory discussed in Section 8.4 are based on lectures given by J Michael

Harrison in my class *Stochastic integration and differential equations* Philipp Protter,1992 *Stochastic Integration and Differential Equations* Philip Protter,1990 *Stochastic Integration and Differential Equations* Philip E. Protter,2004

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Probability and Mathematical Statistics A Series of Monographs and Textbooks Stochastic Integration focuses on the processes methodologies and approaches involved in stochastic integration The publication first takes a look at the Ito formula stochastic integral equations and martingales and semimartingales Discussions focus on Meyer process and decomposition theorem inequalities examples of stochastic differential equations general stochastic integral equations and applications of the Ito formula The text then elaborates on stochastic measures including stochastic measures and related integration and the Riesz representation theorem The manuscript tackles the special features of infinite dimensional stochastic integration as well as the isometric integral of a Hubert valued square integrable martingale cylindrical processes and stochastic integral with respect to 2 cylindrical martingales with finite quadratic variation The book is a valuable reference for mathematicians and researchers interested in stochastic integration Stochastic Integration and Differential Equations Philip E. Protter,1990 Stochastic Integration with Jumps Klaus Bichteler,2002-05-13

The complete theory of stochastic differential equations driven by jumps their stability and numerical approximation theories Introduction to Stochastic Integration Kai Lai Chung,Ruth J. Williams,2013-11-10

A highly readable introduction to stochastic integration and stochastic differential equations this book combines developments of the basic theory with applications It is written in a style suitable for the text of a graduate course in stochastic calculus following a course in probability Using the modern approach the stochastic integral is defined for predictable integrands and local martingales then It s change of variable formula is developed for continuous martingales Applications include a characterization of Brownian motion Hermite polynomials of martingales the Feynman Kac functional and the Schr dinger equation For Brownian motion the topics of local time reflected Brownian motion and time change are discussed New to the second edition are a discussion of the Cameron Martin Girsanov transformation and a final chapter which provides an introduction to stochastic differential equations as well as many exercises for classroom use This book will be a valuable resource to all mathematicians statisticians economists and engineers employing the modern tools of stochastic analysis The text also proves that stochastic integration has made an important impact on mathematical progress over the last decades and that stochastic calculus has become one of the most powerful tools in modern probability theory Journal of the American Statistical Association An attractive text written in a lean and precise style eminently readable Especially pleasant are the care and attention devoted to details A very fine book

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