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STOCHASTIC CALCULUS

A Practical Introduction

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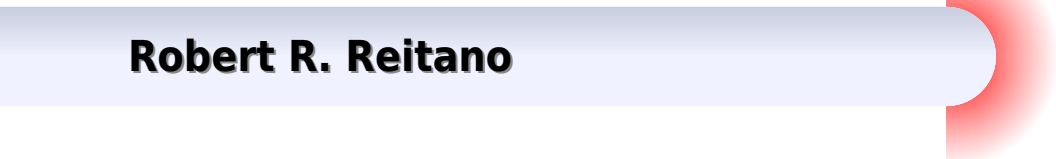
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Richard Durrett

Stochastic Calculus A Practical Introduction

Robert R. Reitano



Stochastic Calculus A Practical Introduction:

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Stochastic Calculus of Variations Yasushi

Ishikawa, 2023-07-24 This book is a concise introduction to the stochastic calculus of variations for processes with jumps. The author provides many results on this topic in a self-contained way, for example, stochastic differential equations (SDEs) with jumps. The book also contains some applications of the stochastic calculus for processes with jumps to the control theory, mathematical finance, and so on. This third and entirely revised edition of the work is updated to reflect the latest developments in the theory and some applications with graphics.

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