Lectures on Stochastic Analysis: Diffusion Theory (London Mathematical Society Student Texts)

By Daniel W. Stroock

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This book is based on a course given at Massachusetts Institute of Technology. It is intended to be a reasonably self-contained introduction to stochastic analytic techniques that can be used in the study of certain problems. The central theme is the theory of diffusions. In order to emphasize the intuitive aspects of probabilistic techniques, diffusion theory is presented as a natural generalization of the flow generated by a vector field. Essential to the development of this idea is the introduction of martingales and the formulation of diffusion theory in terms of martingales. The book will make valuable reading for advanced students in probability theory and analysis and will be welcomed as a concise account of the subject by research workers in these fields.

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- Published on: 1987-02-19
- Released on: 1987-02-19
- Format: Kindle eBook

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