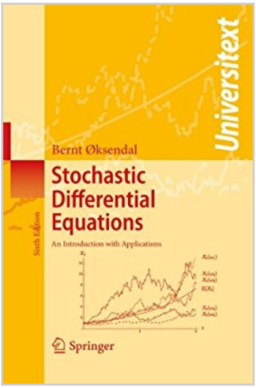

Stochastic Differential Equations: An Introduction with Applications (Universitext)

By Bernt Øksendal

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This book gives an introduction to the basic theory of stochastic calculus and its applications. Examples are given throughout the text, in order to motivate and illustrate the theory and show its importance for many applications in e.g. economics, biology and physics. The basic idea of the presentation is to start from some basic results (without proofs) of the easier cases and develop the theory from there, and to concentrate on the proofs of the easier case (which nevertheless are often sufficiently general for many purposes) in order to be able to reach quickly the parts of the theory which is most important for the applications. For the 6th edition the author has added further exercises and, for the first time, solutions to many of the exercises are provided.

This corrected 6th printing of the 6th edition contains additional corrections and useful improvements, based in part on helpful comments from the readers.

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Editorial Review

Review

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