Librería

Bonilla y Asociados

desde 1950

Título:

Autor:

Editorial:

Tema:

Precio: $337.50

Año: 2005

Edición: 1ª

ISBN: 0821838873

Sinopsis

The AMS is excited to bring this volume, originally published in 1969, back into print. This well-written book has been used for many years to learn about stochastic integrals. The author starts with the presentation of Brownian motion, then deals with stochastic integrals and differentials, including the famous It lemma.

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