

Brownian Motion And Stochastic Calculus (Graduate Texts In Mathematics) (Volume 113) By Ioannis Karatzas

By Ioannis Karatzas

First lecture: Wednesday, February 20. First tutorial: Tuesday, February 26.
Course attendance confirmation (Testat) requirements: 2/3 of all exercises reasonably

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ISBN 3 540-96535-1 (Graduate Texts in Mathematics 113) Karatzas, I.; Shreve, S. E., Brownian Motion and Stochastic Calculus. New York, <http://onlinelibrary.wiley.com/doi/10.1002/zamm.19890691124/abstract> Stochastic calculus is a branch of mathematics that which is used for modeling Brownian motion as described by Louis Bachelier in 1900 and by Albert Einstein in http://en.wikipedia.org/wiki/Stochastic_calculus

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