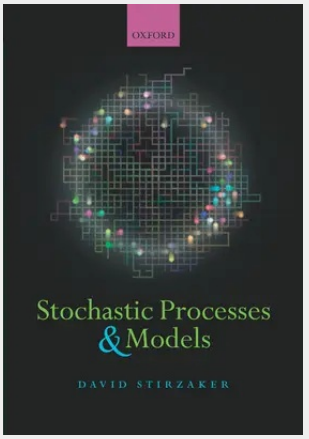
Stirzaker

Stochastic Processes and Models

Stochastic Processes and Models provides a concise and lucid introduction to simple stochastic processes and models. Including numerous exercises, problems and solutions, it covers the key concepts and tools, in particular: random walks, renewals, Markov chains, martingales, the Wiener process model for Brownian motion, and diffusion processes, concluding with a brief account of the stochastic integral and stochastic differential equations as they arise in option-pricing. The text has been thoroughly class-tested and is ideal for an undergraduate second course in probability.

Stochastic Processes and Models provides a concise and lucid introduction to simple stochastic processes and models. Including numerous exercises, problems and solutions, it covers the key concepts and tools, in particular: random walks, renewals, Markov chains, martingales, the Wiener process model for Brownian motion, and diffusion processes, concluding with a brief account of the stochastic integral and stochastic differential equations as they arise in option-pricing. The text has been thoroughly class-tested and is ideal for an undergraduate second course in probability.



86,80 €
86,80 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780198568148
Medium: Buch
ISBN: 978-0-19-856814-8
Verlag: OUP Oxford
Erscheinungstermin: 21.07.2005
Sprache(n): Englisch
Auflage: Erscheinungsjahr 2005
Produktform: Kartoniert
Gewicht: 591 g
Seiten: 342
Format (B x H): 170 x 244 mm

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)