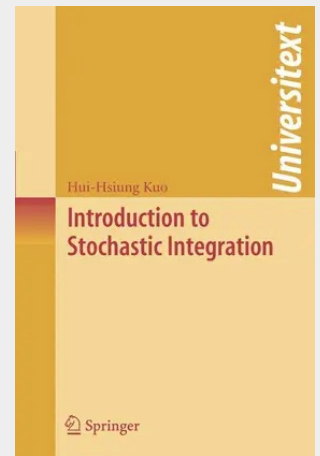


Introduction to Stochastic Integration

The theory of stochastic integration, also called the Ito calculus, has a large spectrum of applications in virtually every scientific area involving random functions. This introductory textbook on stochastic integration provides a concise introduction to the Ito calculus, and covers the constructions of Brownian motion, stochastic integrals for Brownian motion and martingales, the Ito formula, multiple Wiener-Ito integrals, stochastic differential equations, and applications to finance, filtering theory, and electric circuits.

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