



## Introduction to Stochastic Calculus with Applications 2nd Edition

By Fima C. Klebaner

Imperial College Press. Paperback. Book Condition: New. Paperback. 432 pages. This book presents a concise treatment of stochastic calculus and its applications. It gives a simple but rigorous treatment of the subject including a range of advanced topics, it is useful for practitioners who use advanced theoretical results. It covers advanced applications, such as models in mathematical finance, biology and engineering. Self-contained and unified in presentation, the book contains many solved examples and exercises. It may be used as a textbook by advanced undergraduates and graduate students in stochastic calculus and financial mathematics. It is also suitable for practitioners who wish to gain an understanding or working knowledge of the subject. For mathematicians, this book could be a first text on stochastic calculus; it is good companion to more advanced texts by a way of examples and exercises. For people from other fields, it provides a way to gain a working knowledge of stochastic calculus. It shows all readers the applications of stochastic calculus methods and takes readers to the technical level required in research and sophisticated modelling. This second edition contains a new chapter on bonds, interest rates and their options. New materials include more worked out examples in...



## Reviews

Excellent e-book and useful one. It is writter in straightforward phrases rather than confusing. I am just very happy to explain how here is the finest publication i have got read through in my very own lifestyle and might be he greatest book for possibly.

-- Viva Schuster

This pdf can be worth a read through, and a lot better than other. I really could comprehended everything using this written e book. I am just pleased to explain how this is actually the very best book i have read through in my individual lifestyle and can be he very best publication for actually.

-- Jaclyn Price