

|                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|-------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1. Record Nr.           | UNICAMPANIAVAN00298282                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Titolo                  | 3: Stochastic Calculus / Yu. V. Prokhorov, A. N. Shiryaev (Eds.)                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Pubbl/distr/stampa      | Berlin, : Springer, 1998                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| Titolo uniforme         | Teoriya veroyatnostey 3                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Descrizione fisica      | 253 p. ; 24 cm                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Disciplina              | 515                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| Soggetti                | Probabilità<br>00Bxx - Conference proceedings and collections of articles [MSC 2020]<br>60-XX - Probability theory and stochastic processes [MSC 2020]<br>60G40 - Stopping times; optimal stopping problems; gambling theory [MSC 2020]<br>60G44 - Martingales with continuous parameter [MSC 2020]<br>60G48 - Generalizations of martingales [MSC 2020]<br>60Hxx - Stochastic analysis [MSC 2020]<br>60J60 - Diffusion processes [MSC 2020]<br>60J65 - Brownian motion [MSC 2020] |
| Lingua di pubblicazione | Inglese                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Formato                 | Materiale a stampa                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Livello bibliografico   | Monografia                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |