1.	Record Nr.	UNINA9910289357903321
	Titolo	CVCS 2018 : 2018 Colour and Visual Computing Symposium : 19th and 20th September, 2018, Gjøvik, Norway / / Institute of Electrical and Electronics Engineers
	Pubbl/distr/stampa	Piscataway, New Jersey : , : Institute of Electrical and Electronics Engineers, , 2018
	ISBN	1-5386-5645-0
	Descrizione fisica	1 online resource (586 pages)
	Disciplina	006.6
	Soggetti	Color computer graphics Computer graphics
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia

2.	Record Nr.	UNINA9910300147803321
	Autore	Chung Kai Lai <1917-2009>
	Titolo	Introduction to Stochastic Integration / / by K.L. Chung, R.J. Williams
	Pubbl/distr/stampa	New York, NY : , : Springer New York : , : Imprint : Birkhäuser, , 2014
	ISBN	1-4614-9587-3
	Edizione	[2nd ed. 2014.]
	Descrizione fisica	1 online resource (XVII, 276 p. 10 illus.) : online resource
	Collana	Modern Birkhäuser Classics, , 2197-1811
	Disciplina	519.2/2
	Soggetti	Probabilities Probability Theory
	Lingua di pubblicazione	Inglese
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	Livello bibliografico	Monografia
	Note generali	"Originally published in the series Probability and its applications."--Title page verso.
	Nota di bibliografia	Includes bibliographical references (pages 265-272) and index.
	Nota di contenuto	1 Preliminaries -- 2 Definition of the Stochastic Integral -- 3 Extension of the Predictable Integrands -- 4 Quadratic Variation Process -- 5 The

Ito Formula -- 6 Applications of the Ito Formula -- 7 Local Time and Tanaka's Formula -- 8 Reflected Brownian Motions -- 9 Generalization Ito Formula, Change of Time and Measure -- 10 Stochastic Differential Equations -- References -- Index.

Sommario/riassunto

A highly readable introduction to stochastic integration and stochastic differential equations, this book combines developments of the basic theory with applications. It is written in a style suitable for the text of a graduate course in stochastic calculus, following a course in probability. Using the modern approach, the stochastic integral is defined for predictable integrands and local martingales; then Itô's change of variable formula is developed for continuous martingales. Applications include a characterization of Brownian motion, Hermite polynomials of martingales, the Feynman–Kac functional and the Schrödinger equation. For Brownian motion, the topics of local time, reflected Brownian motion, and time change are discussed. New to the second edition are a discussion of the Cameron–Martin–Girsanov transformation and a final chapter which provides an introduction to stochastic differential equations, as well as many exercises for classroom use. This book will be a valuable resource to all mathematicians, statisticians, economists, and engineers employing the modern tools of stochastic analysis. The text also proves that stochastic integration has made an important impact on mathematical progress over the last decades and that stochastic calculus has become one of the most powerful tools in modern probability theory. —Journal of the American Statistical Association An attractive text…written in [a] lean and precise style…eminently readable. Especially pleasant are the care and attention devoted to details… A very fine book. —Mathematical Reviews .