

1. Record Nr.	UNINA9910349363003321
Autore	Löffler Andreas
Titolo	The Brownian Motion : A Rigorous but Gentle Introduction for Economists // by Andreas Löffler, Lutz Kruschwitz
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-20103-1
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (X, 125 p. 49 illus., 15 illus. in color.)
Collana	Springer Texts in Business and Economics, , 2192-4341
Disciplina	332
Soggetti	Finance Econometrics Business enterprises - Finance Social sciences - Mathematics Statistics Financial Economics Quantitative Economics Corporate Finance Mathematics in Business, Economics and Finance Statistics in Business, Management, Economics, Finance, Insurance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Introduction -- Set Theory -- Measures and Probabilities -- Random Variables -- Expectation and Lebesgue Integral -- Wiener's Construction of the Brownian motion -- Supplements -- References -- Index.
Sommario/riassunto	This open access textbook is the first to provide Business and Economics Ph.D. students with a precise and intuitive introduction to the formal backgrounds of modern financial theory. It explains Brownian motion, random processes, measures, and Lebesgue integrals intuitively, but without sacrificing the necessary mathematical formalism, making them accessible for readers with little or no previous knowledge of the field. It also includes mathematical definitions and the hidden stories behind the terms discussing why the

theories are presented in specific ways. .
