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Autore	Revuz Daniel
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Sommario/riassunto	From the reviews: "This is a magnificent book! Its purpose is to describe in considerable detail a variety of techniques used by probabilists in the investigation of problems concerning Brownian motion. The great strength of Revuz and Yor is the enormous variety of calculations carried out both in the main text and also (by implication) in the exercises. ... This is THE book for a capable graduate student starting out on research in probability: the effect of working through it is as if the authors are sitting beside one, enthusiastically explaining the theory, presenting further developments as exercises, and throwing

out challenging remarks about areas awaiting further research..." Bull.L. M.S. 24, 4 (1992) Since the first edition in 1991, an impressive variety of advances has been made in relation to the material of this book, and these are reflected in the successive editions.