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| | Nota di contenuto | Probability and measure -- Measures and distribution functions -- Measurable functions/random variables -- Integration and expectation -- Lp-spaces and conditional expectation -- Discrete-time martingales -- Brownian motion -- Stochastic integrals. |
| | Sommario/riassunto | From Measures to Ito Integrals gives a clear account of measure theory, leading via L2-theory to Brownian motion, Ito integrals and a brief look at martingale calculus. Modern probability theory and the applications of stochastic processes rely heavily on an understanding of basic measure theory. This text is ideal preparation for graduate-level courses in mathematical finance and perfect for any reader seeking a basic understanding of the mathematics underpinning the various applications of Ito calculus. |