1.	Record Nr.	UNISA996389848903316
	Autore	Vives Juan Luis <1492-1540.>
	Titolo	A very frutefull and pleasant boke called the Instructio[n] of a Christen woma[n]/ [[electronic resource] /] / made fyrst in Laten/ and dedicated vnto the quenes good grace/ by the right famous clerke mayster Lewes Uiues/ ; and turned out of Laten into Englysshe by Rycharde Hyrd. Whiche boke who so redeth diligently shall haue knowlege [sic] of many thynges/ wherin he shal take great pleasure/ and specially women shal take great co[m]modyte and frute towarde the[n]crease of vertue & good maners.
	Pubbl/distr/stampa	[London], : Imprinted at London in Fletestreet/ in the house of Thomas Berthelet nere to the Cundite/ at the sygne of Lucrece., [1529?]
	Descrizione fisica	[318] p
	Altri autori (Persone)	HyrdRichard
	Soggetti	Women - Education, Medieval
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Imprint from colophon; date suggested by STC (2nd ed.).
		Title within ornamental border (McK. & Ferg. 11); initials.
		Br catchword "to"; Cr line 1 "co[m]aunde".
		Signatures: A³ B-Y a-r s
		Note in ms. on condition of this item on second blank leaf, signed: B. Quaritch, 28.5.30.
		"Cum priuilegio a rege indulto."--Colop.
		Reproduction of original in: Folger Shakespeare Library.
	Sommario/riassunto	eebo-0055

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
	Formato	Materiale a stampa
	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 .