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Sommario/riassunto	In three chapters on Exponential Martingales, BMO-martingales, and Exponential of BMO, this book explains in detail the beautiful properties of continuous exponential martingales that play an essential role in various questions concerning the absolute continuity of probability laws of stochastic processes. The second and principal aim is to provide a full report on the exciting results on BMO in the theory of exponential martingales. The reader is assumed to be familiar with the general theory of continuous martingales.