



Stochastic Calculus and Applications (Probability and Its Applications)

Samuel N. Cohen, Robert J. Elliott

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Completely revised and greatly expanded, the new edition of this text takes readers who have been exposed to only basic courses in analysis through the modern general theory of random processes and stochastic integrals as used by systems theorists, electronic engineers and, more recently, those working in quantitative and mathematical finance. Building upon the original release of this title, this text will be of great interest to research mathematicians and graduate students working in those fields, as well as quants in the finance industry.

New features of this edition include:

End of chapter exercises; New chapters on basic measure theory and Backward SDEs; Reworked proofs, examples and explanatory material; Increased focus on motivating the mathematics; Extensive topical index.

"Such a self-contained and complete exposition of stochastic calculus and applications fills an existing gap in the literature. The book can be recommended for first-year graduate studies. It will be useful for all who intend to work with stochastic calculus as well as with its applications."—Zentralblatt (from review of the First Edition)

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