An Introduction to Stochastic Differential Equations (Hardback)

By Lawrence C. Evans

American Mathematical Society, United States, 2014. Hardback. Condition: New. Language: English. Brand new Book. This book provides a quick, but very readable introduction to stochastic differential equations-that is, to differential equations subject to additive "white noise" and related random disturbances. The exposition is strongly focused upon the interplay between probabilistic intuition and mathematical rigour. Topics include a quick survey of measure theoretic probability theory, followed by an introduction to Brownian motion and the Ito stochastic calculus, and finally the theory of stochastic differential equations. The text also includes applications to partial differential equations, optimal stopping problems and options pricing. This book can be used as a text for senior undergraduates or beginning graduate students in mathematics, applied mathematics, physics, financial mathematics, etc., who want to learn the basics of stochastic differential equations. The reader is assumed to be fairly familiar with measure theoretic mathematical analysis, but is not assumed to have any particular knowledge of probability theory (which is rapidly developed in Chapter 2 of the book).

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Reviews

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