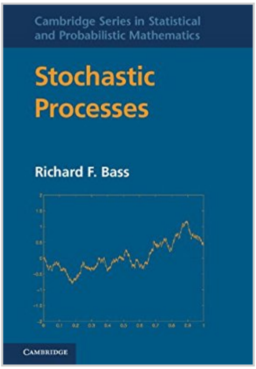

Stochastic Processes (Cambridge Series in Statistical and Probabilistic Mathematics, 33)

By Richard F. Bass

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This comprehensive guide to stochastic processes gives a complete overview of the theory and addresses the most important applications. Pitched at a level accessible to beginning graduate students and researchers from applied disciplines, it is both a course book and a rich resource for individual readers. Subjects covered include Brownian motion, stochastic calculus, stochastic differential equations, Markov processes, weak convergence of processes and semigroup theory. Applications include the Black-Scholes formula for the pricing of derivatives in financial mathematics, the Kalman-Bucy filter used in the US space program and also theoretical applications to partial differential equations and analysis. Short, readable chapters aim for clarity rather than full generality. More than 350 exercises are included to help readers put their new-found knowledge to the test and to prepare them for tackling the research literature.

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Review
"This is a great book which helps the graduate student to get a taste of stochastic processes and, I am sure, a good appetite, too. For instructors it is a valuable source of new topics for their next lecture course."
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About the Author
Richard F. Bass is Board of Trustees Distinguished Professor in the Department of Mathematics at the University of Connecticut.

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