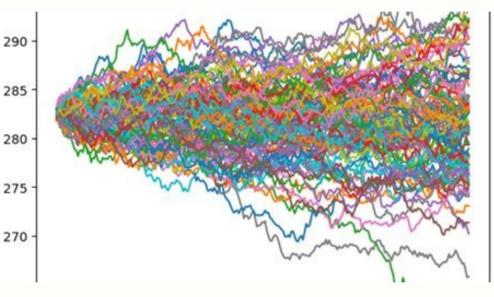
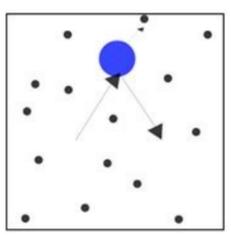
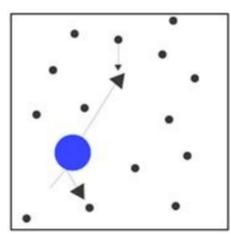
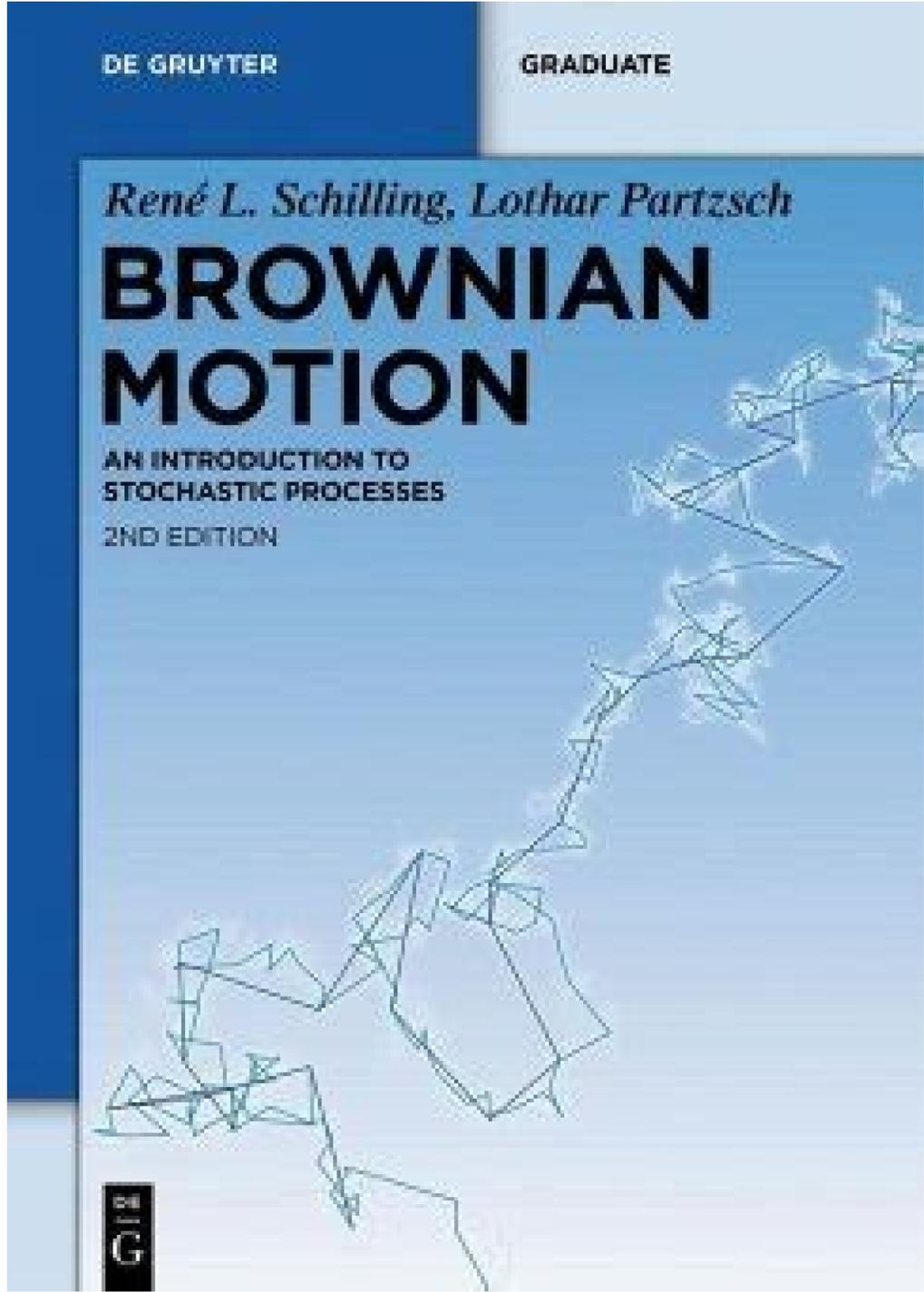
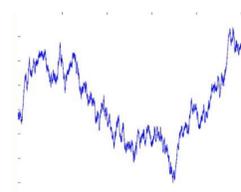


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Brownian Motion
An Introduction to Stochastic Processes

With a Chapter on Simulation by Björn Böttcher

De Gruyter

Brownian motion finance example. What is a brownian motion in finance. Brownian motion explained. History of brownian motion. Brownian motion finance formula.

Brownian motion is one of the most important stochastic processes in continuous time and with continuous state space. Within the realm of stochastic processes, Brownian motion is at the intersection of Gaussian processes, martingales, Markov processes, diffusions and random fractals, and it has influenced the study of these topics. Its central position within mathematics is matched by numerous applications in science, engineering and mathematical finance. Often textbooks on probability theory cover, if at all, Brownian motion only briefly. On the other hand, there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice. The authors' aim was to write a book which can be used as an introduction to Brownian motion and stochastic calculus, and as a first course in continuous-time and continuous-state Markov processes. They also wanted to have a text which would be both a readily accessible mathematical back-up for contemporary applications (such as mathematical finance) and a foundation to get easy access to advanced monographs. This textbook, tailored to the needs of graduate and advanced undergraduate students, covers Brownian motion, starting from its elementary properties, certain distributional aspects, path properties, and leading to stochastic calculus based on Brownian motion. It also includes numerical recipes for the simulation of Brownian motion. *Zusatzmaterial Stock Image Kurzbeschreibung des Verlags:* Brownian motion is one of the most important stochastic processes in continuous time and with continuous state space. Within the realm of stochastic processes, Brownian motion is at the intersection of Gaussian processes, martingales, Markov processes, diffusions and random fractals, and it has influenced the study of these topics. Its central position within mathematics is matched by numerous applications in science, engineering and mathematical finance. Often textbooks on probability theory cover, if at all, Brownian motion only briefly. On the other hand, there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice. The authors' aim was to write a book which can be used as an introduction to Brownian motion and stochastic calculus, and as a first course in continuous-time and continuous-state Markov processes. They also wanted to have a text which would be both a readily accessible mathematical back-up for contemporary applications (such as mathematical finance) and a foundation to get easy access to advanced monographs. This textbook, tailored to the needs of graduate and advanced undergraduate students, covers Brownian motion, starting from its elementary properties, certain distributional aspects, path properties, and leading to stochastic calculus based on Brownian motion. It also includes numerical recipes for the simulation of Brownian motion. Showing 1-16 Start your review of Brownian Motion: An Introduction to Stochastic Processes Franziska rated it it was amazing Dec 23, 2012 Liu marked it as to-read Jul 12, 2014 Ulises Ibf marked it as to-read Feb 20, 2015 Robert Yaffee is currently reading it Jan 10, 2018 Robert Yaffee is currently reading it Feb 17, 2018 Walid marked it as to-read Jul 28, 2020 Araiguma marked it as to-read Sep 06, 2020 Gizrik marked it as to-read Aug 09, 2022 Leaf marked it as to-read Aug 10, 2022 Walid marked it as to-read Jul 28, 2020

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