



Introduction to Stochastic Calculus with Applications

Fima C Klebaner

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This book presents a concise treatment of stochastic calculus and its applications. It gives a simple but rigorous treatment of the subject including a range of advanced topics, it is useful for practitioners who use advanced theoretical results. It covers advanced applications, such as models in mathematical finance, biology and engineering.

Self-contained and unified in presentation, the book contains many solved examples and exercises. It may be used as a textbook by advanced undergraduates and graduate students in stochastic calculus and financial mathematics. It is also suitable for practitioners who wish to gain an understanding or working knowledge of the subject. For mathematicians, this book could be a first text on stochastic calculus; it is good companion to more advanced texts by a way of examples and exercises. For people from other fields, it provides a way to gain a working knowledge of stochastic calculus. It shows all readers the applications of stochastic calculus methods and takes readers to the technical level required in research and sophisticated modelling.

This second edition contains a new chapter on bonds, interest rates and their options. New materials include more worked out examples in all chapters, best estimators, more results on change of time, change of measure, random measures, new results on exotic options, FX options, stochastic and implied volatility, models of the age-dependent branching process and the stochastic Lotka-Volterra model in biology, non-linear filtering in engineering and five new figures.

Instructors can obtain slides of the text from the author.

Contents:

- Preliminaries from Calculus
- Concepts of Probability Theory
- Basic Stochastic Processes
- Brownian Motion Calculus
- Stochastic Differential Equations
- Diffusion Processes
- Martingales
- Calculus for Semimartingales
- Pure Jump Processes
- Change of Probability Measure
- Applications in Finance: Stock and FX Options
- Applications in Finance: Bonds, Rates and Options
- Applications in Biology
- Applications in Engineering and Physics

Readership: Academics, mathematicians, advanced undergraduates, graduates, practitioners in finance, risk managers and electrical engineers.

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