



Stochastic Integration Theory (Oxford Graduate Texts in Mathematics)

Peter Medvegyev

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This graduate level text covers the theory of stochastic integration, an important area of mathematics that has a wide range of applications, including financial mathematics and signal processing. Aimed at graduate students in mathematics, statistics, probability, mathematical finance, and economics, the book not only covers the theory of the stochastic integral in great depth but also presents the associated theory (martingales, Levy processes) and important examples (Brownian motion, Poisson process).

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