

Kiyosi Itô · Henry P. McKean, Jr.

Diffusion Processes and their Sample Paths



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Diffusion Processes And Their Sample Paths

Peter Müller



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Apendices and indexes **Diffusion Processes and Their Sample Paths** Kiyosi Itô, Henry P. McKean, Henry Pratt McKean, 1965 **Handbook of Dynamics and Probability** Peter Müller, 2021-11-20 Our time is characterized by an explosive growth in the use of ever more complicated and sophisticated computer models These models rely on dynamical systems theory for the interpretation of their results and on probability theory for the quantification of their uncertainties A conscientious and intelligent use of these models requires that both these theories are properly understood This book is to provide such understanding It gives a unifying treatment of dynamical systems theory and probability theory It covers the basic concepts and statements of these theories their interrelations and their applications to scientific reasoning and physics The book stresses the underlying concepts and mathematical structures but is written in a simple and illuminating manner without sacrificing too much mathematical rigor The book is aimed at students post docs and researchers in the applied sciences who aspire to better understand the conceptual and mathematical underpinnings of the models that they use Despite the peculiarities of any applied science dynamics and probability are the common and indispensable tools in any modeling effort The book is self contained with many technical aspects covered in appendices but does require some basic knowledge in analysis linear algebra and physics Peter M ller now a professor emeritus at the University of Hawaii has worked extensively on ocean and climate models and the foundations of complex system theories Stochastic Processes for Insurance and Finance Tomasz Rolski, Hanspeter Schmidli, V. Schmidt, Jozef L. Teugels, 2009-09-25 Stochastic Processes for

Insurance and Finance offers a thorough yet accessible reference for researchers and practitioners of insurance mathematics. Building on recent and rapid developments in applied probability, the authors describe in general terms models based on Markov processes, martingales, and various types of point processes. Discussing frequently asked insurance questions, the authors present a coherent overview of the subject and specifically address the principal concepts from insurance and finance. Practical examples with real life data, numerical and algorithmic procedures essential for modern insurance practices. Assuming competence in probability calculus, this book will provide a fairly rigorous treatment of insurance risk theory, recommended for researchers and students interested in applied probability as well as practitioners of actuarial sciences.

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