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Stochastic Calculus and Applications (Probability and Its Applications)

Samuel N. Cohen, Robert J. Elliott

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New features of this edition include:

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"Such a self-contained and complete exposition of stochastic calculus and applications fills an existing gap in the literature. The book can be recommended for first-year graduate studies. It will be useful for all who intend to work with stochastic calculus as well as with its applications."–Zentralblatt (from review of the First Edition)

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