

## Introduction to stochastic calculus with applications

Klebaner, Fima C., author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20483074&lokasi=lokal>

---

### Abstrak

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.