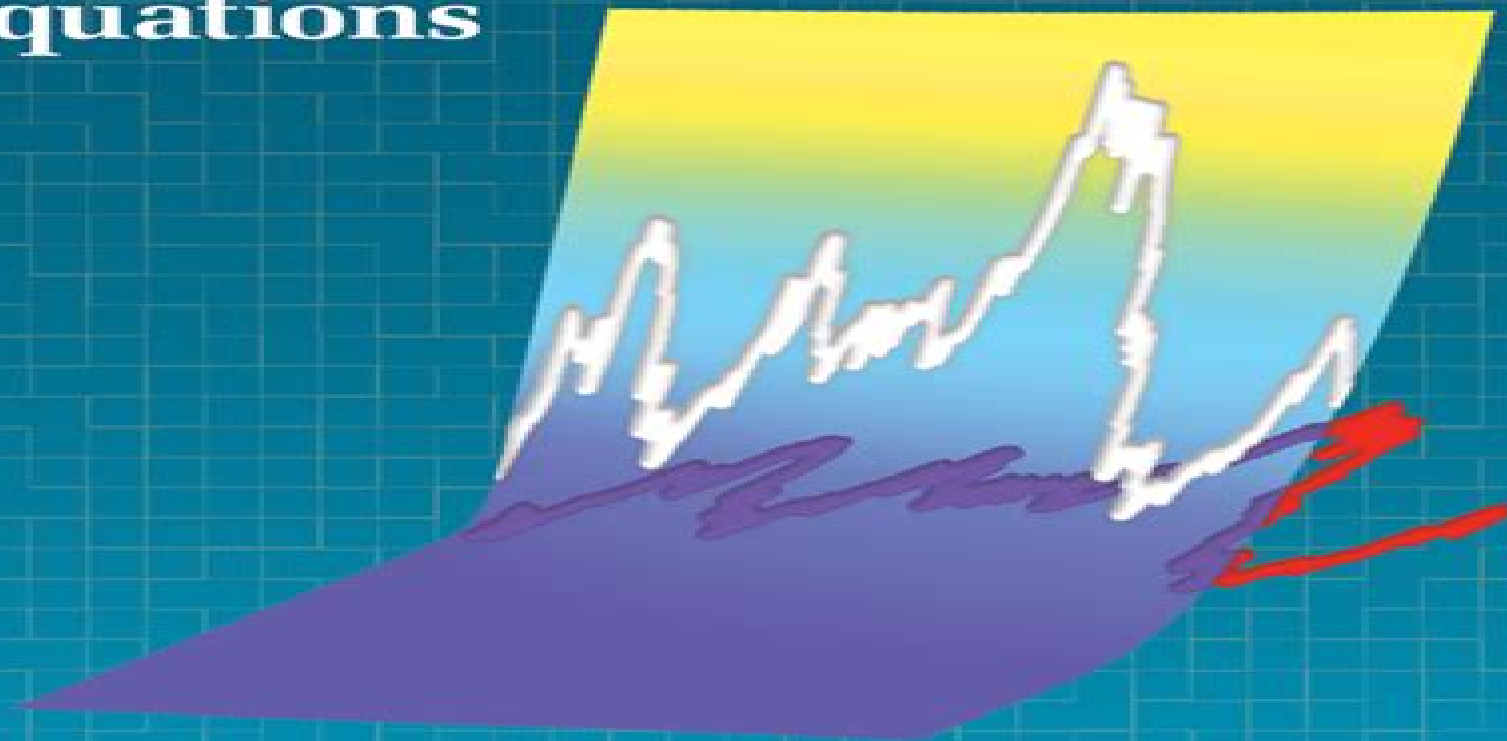


An Introduction to the Numerical Simulation of Stochastic Differential Equations



Desmond J. Higham • Peter E. Kloeden

siam

Stochastic Differential Equations

Ludwig Arnold



Stochastic Differential Equations:

Stochastic Differential Equations and Diffusion Processes N. Ikeda, S. Watanabe, 2014-06-28 Being a systematic treatment of the modern theory of stochastic integrals and stochastic differential equations the theory is developed within the martingale framework which was developed by J L Doob and which plays an indispensable role in the modern theory of stochastic analysis A considerable number of corrections and improvements have been made for the second edition of this classic work In particular major and substantial changes are in Chapter III and Chapter V where the sections treating excursions of Brownian Motion and the Malliavin Calculus have been expanded and refined Sections discussing complex conformal martingales and Kahler diffusions have been added

Stochastic Differential Equations Ludwig Arnold, 1974-04-23 Fundamentals of probability theory Markov processes and diffusion processes Wiener process and white noise Stochastic integrals The stochastic integral as a stochastic process stochastic differentials Stochastic differential equations existence and uniqueness of solutions Properties of the solutions of stochastic differential equations Linear stochastic differentials equations The solutions of stochastic differential equations as Markov and diffusion processes Questions of modeling and approximation Stability of stochastic dynamic systems Optimal filtering of a disturbed signal Optimal control of stochastic dynamic systems

On Stochastic Differential Equations Kiyosi Itô, 1951 *Stochastic Differential Equations and Applications* X Mao, 2007-12-30 This advanced undergraduate and graduate text has now been revised and updated to cover the basic principles and applications of various types of stochastic systems with much on theory and applications not previously available in book form The text is also useful as a reference source for pure and applied mathematicians statisticians and probabilists engineers in control and communications and information scientists physicists and economists Has been revised and updated to cover the basic principles and applications of various types of stochastic systems Useful as a reference source for pure and applied mathematicians statisticians and probabilists engineers in control and communications and information scientists physicists and economists

Stochastic Differential and Difference Equations Imre Csiszár, György Michaletzky, 1997 Periodically Correlated Solutions to a Class of Stochastic Difference Equations On Nonlinear SDE S whose Densities Evolve in a Finite Dimensional Family Composition of Skeletons and Support Theorems Invariant Measure for a Wave Equation on a Riemannian Manifold Ergodic Distributed Control for Parameter Dependent Stochastic Semilinear Systems Dirichlet Forms Caccioppoli Sets and the Skorohod Equation Masatoshi Fukushima Rate of Convergence of Moments of Spall's SPSA Method General Setting for Stochastic Processes Associated with Quantum Fields On a Class of Semilinear Stochastic Partial Differential Equations Parallel Numerical Solution of a Class of Volterra Integro Differential Equations On the Laws of the Oseledets Spaces of Linear Stochastic Differential Equations On Stationarity of Additive Bilinear State space Representation of Time Series On Convergence of Approximations of Ito Volterra Equations Non isotropic Ornstein Uhlenbeck Process and White Noise Analysis Stochastic Processes with Independent

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recommend this book enthusiastically Alexander Lipton Mathematical Finance Executive Bank of America Merrill Lynch This short book provides a quick but very readable introduction to stochastic differential equations that is to differential equations subject to additive white noise and related random disturbances The exposition is concise and strongly focused upon the interplay between probabilistic intuition and mathematical rigor Topics include a quick survey of measure theoretic probability theory followed by an introduction to Brownian motion and the Ito stochastic calculus and finally the theory of stochastic differential equations The text also includes applications to partial differential equations optimal stopping problems and options pricing This book can be used as a text for senior undergraduates or beginning graduate students in mathematics applied mathematics physics financial mathematics etc who want to learn the basics of stochastic differential equations The reader is assumed to be fairly familiar with measure theoretic mathematical analysis but is not assumed to have any particular knowledge of probability theory which is rapidly developed in Chapter 2 of the book

Numerical Solution of Stochastic Differential Equations Peter E. Kloeden, Eckhard Platen, 2013-04-17 The aim of this book is to provide an accessible introduction to stochastic differential equations and their applications together with a systematic presentation of methods available for their numerical solution During the past decade there has been an accelerating interest in the development of numerical methods for stochastic differential equations SDEs This activity has been as strong in the engineering and physical sciences as it has in mathematics resulting inevitably in some duplication of effort due to an unfamiliarity with the developments in other disciplines Much of the reported work has been motivated by the need to solve particular types of problems for which even more so than in the deterministic context specific methods are required The treatment has often been heuristic and ad hoc in character Nevertheless there are underlying principles present in many of the papers an understanding of which will enable one to develop or apply appropriate numerical schemes for particular problems or classes of problems

Stochastic Differential Equations With Markovian Switching Xuerong Mao, Chenggui Yuan, 2006-08-10 This textbook provides the first systematic presentation of the theory of stochastic differential equations with Markovian switching It presents the basic principles at an introductory level but emphasizes current advanced level research trends The material takes into account all the features of Ito equations Markovian switching interval systems and time lag The theory developed is applicable in different and complicated situations in many branches of science and industry a

Stochastic Flows and Stochastic Differential Equations Hiroshi Kunita, H. Kunita, 1990 The main purpose of this book is to give a systematic treatment of the theory of stochastic differential equations and stochastic flow of diffeomorphisms and through the former to study the properties of stochastic flows The classical theory was initiated by K It and since then has been much developed Professor Kunita's approach here is to regard the stochastic differential equation as a dynamical system driven by a random vector field including thereby It's theory as a special case The book can be used with advanced courses on probability theory or for self study

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Stochastic Differential Equations and Their Application in Finance.
An Overview Erhabor Moses, 2020-02-14 Seminar paper from the year 2019 in the subject Mathematics Stochastics grade A University of Benin language English abstract The following work tries to examine and provide solutions to an array of equations most notably the Brownian motion the Ito integral and their application to finance In the context of this work chapter one deals with the introduction unique terms and notation and the usefulness in the project work Chapter two deals with Brownian motion and the Ito integral whereas chapter three deals with stochastic differential equations Chapter four handles the application of stochastic differential equations to finance and finally chapter five concludes the project

Stochastic Differential Equations Peter H. Baxendale, Sergey V. Lototsky, 2007 This volume consists of 15 articles written by experts in stochastic analysis The first paper in the volume Stochastic Evolution Equations by N V Krylov and B L Rozovskii was originally published in Russian in 1979 After more than a quarter century this paper remains a standard reference in the field of stochastic partial differential equations SPDEs and continues to attract the attention of mathematicians of all generations Together with a short but thorough introduction to SPDEs it presents a number of optimal and essentially unimprovable results about solvability for a large class of both linear and non linear equations The other papers in this volume were specially written for the occasion of Prof Rozovskii's 60th birthday They tackle a wide range of topics in the theory and applications of stochastic differential equations both ordinary and with partial derivatives

Stochastic Differential Equations and Applications Avner Friedman, 2012-08-28 This text develops the theory of systems of stochastic differential equations and it presents applications in probability partial differential equations and stochastic control problems Originally published in two volumes it combines a book of basic theory and selected topics with a book of applications The first part explores Markov processes and Brownian motion the stochastic integral and stochastic differential equations elliptic and parabolic partial differential equations and their relations to stochastic differential equations the Cameron Martin Girsanov theorem and asymptotic estimates for solutions The section concludes with a look at recurrent and transient solutions Volume 2 begins with an overview of auxiliary results in partial differential equations followed by chapters on nonattainability stability and spiraling of solutions the Dirichlet problem for degenerate elliptic equations small random perturbations of dynamical systems and fundamental solutions of degenerate parabolic equations Final chapters examine stopping time problems and stochastic games and stochastic differential games Problems appear at the end of each chapter

and a familiarity with elementary probability is the sole prerequisite Stochastic Differential Equations Joseph Bishop Keller, Henry Pratt McKean, American Mathematical Society, Society for Industrial and Applied Mathematics, 1973

Modeling with Itô Stochastic Differential Equations E. Allen, 2007-03-08 Dynamical systems with random influences occur throughout the physical biological and social sciences By carefully studying a randomly varying system over a small time interval a discrete stochastic process model can be constructed Next letting the time interval shrink to zero an Ito stochastic differential equation model for the dynamical system is obtained This modeling procedure is thoroughly explained and illustrated for randomly varying systems in population biology chemistry physics engineering and finance Introductory chapters present the fundamental concepts of random variables stochastic processes stochastic integration and stochastic differential equations These concepts are explained in a Hilbert space setting which unifies and simplifies the presentation Computer programs given throughout the text are useful in solving representative stochastic problems Analytical and computational exercises are provided in each chapter that complement the material in the text Modeling with It Stochastic Differential Equations is useful for researchers and graduate students As a textbook for a graduate course prerequisites include probability theory differential equations intermediate analysis and some knowledge of scientific programming

Stochastic Stability of Differential Equations Rafail Khasminskii, 2011-09-20 Since the publication of the first edition of the present volume in 1980 the stochastic stability of differential equations has become a very popular subject of research in mathematics and engineering To date exact formulas for the Lyapunov exponent the criteria for the moment and almost sure stability and for the existence of stationary and periodic solutions of stochastic differential equations have been widely used in the literature In this updated volume readers will find important new results on the moment Lyapunov exponent stability index and some other fields obtained after publication of the first edition and a significantly expanded bibliography This volume provides a solid foundation for students in graduate courses in mathematics and its applications It is also useful for those researchers who would like to learn more about this subject to start their research in this area or to study the properties of concrete mechanical systems subjected to random perturbations

Stochastic Differential Equations In Science And Engineering (With Cd-rom) Douglas Henderson, Peter Plaschko, 2006-08-01 Traditionally non quantum physics has been concerned with deterministic equations where the dynamics of the system are completely determined by initial conditions A century ago the discovery of Brownian motion showed that nature need not be deterministic However it is only recently that there has been broad interest in nondeterministic and even chaotic systems not only in physics but in ecology and economics On a short term basis the stock market is nondeterministic and often chaotic Despite its significance there are few books available that introduce the reader to modern ideas in stochastic systems This book provides an introduction to this increasingly important field and includes a number of interesting applications

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