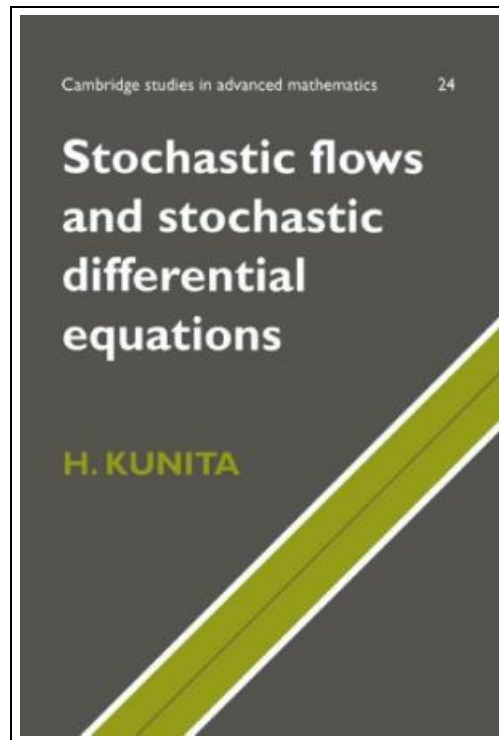


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Reviews

This written publication is wonderful. It is rally fascinating throgh reading period. I discovered this book from my dad and i suggested this publication to find out.

(Keshawn Daugherty)

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CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2002. Paperback. Condition: New. Revised ed.. Language: English . Brand New Book ***** Print on Demand *****.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. Ito 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 Ito's theory as a special case. The book can be used with advanced courses on probability theory or for self-study. The author begins with a discussion of Markov processes, martingales and Brownian motion, followed by a review of Ito's stochastic analysis. The next chapter deals with continuous semimartingales with spatial parameters, in order to study stochastic flow, and a generalisation of Ito's equation. Stochastic flows and their relation with this are generalised and considered in chapter 4. It is shown that solutions of a given stochastic differential equation define stochastic flows of diffeomorphisms. Some applications are given of particular cases. Chapter 5 is devoted to limit theorems involving stochastic flows, and the book ends with a treatment of stochastic partial differential equations through the theory of stochastic flows. Applications to filtering theory are discussed.



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