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The theory of local times of semimartingales is discussed in the last chapter. Since its invention by Itô, stochastic calculus has proven to be one of the most important techniques of modern

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This course covers some basic objects of stochastic analysis. In particular, the following topics are discussed:
construction and properties of Brownian motion, stochastic integration, Itô's

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Calculus formula and applications, stochastic differential equations and connection with partial differential equations.

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stochastic calculus - differential equations
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Itô calculus, named after Kiyoshi Itô,

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Calculus

extends the methods of calculus to stochastic processes such as Brownian motion (see Wiener process). It has important applications in mathematical finance and stochastic differential equations. The central concept is the Itô stochastic integral, a stochastic generalization of the Riemann–Stieltjes

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Calculus analysis. The integrands and the integrators are now stochastic processes:

$$Y_t = \int_0^t H_s dX_s, \quad \{\displaystyle Y_{t} = \int_{0}^{t} H_{s} \dots$$

Itô calculus - Wikipedia

The basic formula of calculus: (0.2) $d dt f(b(t)) = f'(b(t)) b'(t)$, for f and b two

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C1-functions, can still be given a meaning when b is continuous of finite variation, and f is C^1 , namely: (0.3) $f(b(t)) = f(b(0)) + \int_0^t f'(b(s))db(s)$, for $t \geq 0$, where $db(s)$ stands for the Stieltjes measure on $[0, \infty)$, such that $\int_0^\infty db(s) = \infty$.

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(Recent Research ...

B_t is a real Brownian motion started from y , one has, for every $\lambda > 0$, $E[\exp(-\lambda \int_0^t B_s^2 ds)] = (\cosh(\lambda t))^{-1/2} \exp(-y^2 \lambda \tanh(\lambda t))$: Proof. 1. Since $f(t) = E[\exp(-\lambda \int_0^t B_s^2 ds)]$ and $\lambda > 0$, we see that $f'(0) = -2\lambda f(0)$. Because $f(1) = 0$ and $f(t)$ is nondecreasing, one has $f(t) = 0$ in $[0;1]$ and, hence, $f(t)$ is decreasing over the interval

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Calculus applied probability. The authors have done a good job."?MATHEMATICAL REVIEWS

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The physical process of Brownian motion
(in particular, a geometric Brownian

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Calculus) is used as a model of asset prices, via the Weiner Process. This process is represented by a stochastic differential equation, which despite its name, is in fact an integral equation. The Binomial Model provides one means of deriving the Black-Scholes equation.

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Fractional Brownian motion (fBm) has been widely used to model a number of phenomena in diverse fields from biology to finance. This huge range of potential applications makes fBm an interesting object of study. fBm represents a natural

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Calculus
one-parameter extension of classical Brownian motion therefore it is natural to ask if a stochastic calculus for fBm can be developed.

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