

<<金融随机分析 (第2卷)>>

图书基本信息

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内容概要

这是一套随机分析在定量经济学领域中应用方面的著名教材，作者在该领域享有盛誉，全书共分2卷。

第1卷主要包括随机分析的基础性知识和离散时间模型；第2卷主要包括连续时间模型和该模型经济学中的应用。

就其内容而言，第2卷有较为实际的可操作性的定量经济学内容，同时也包含了较为完整的随机微分方程理论。

本书各章有习题，适用于掌握微积分基础知识的大学高年级本科生和硕士研究生。

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