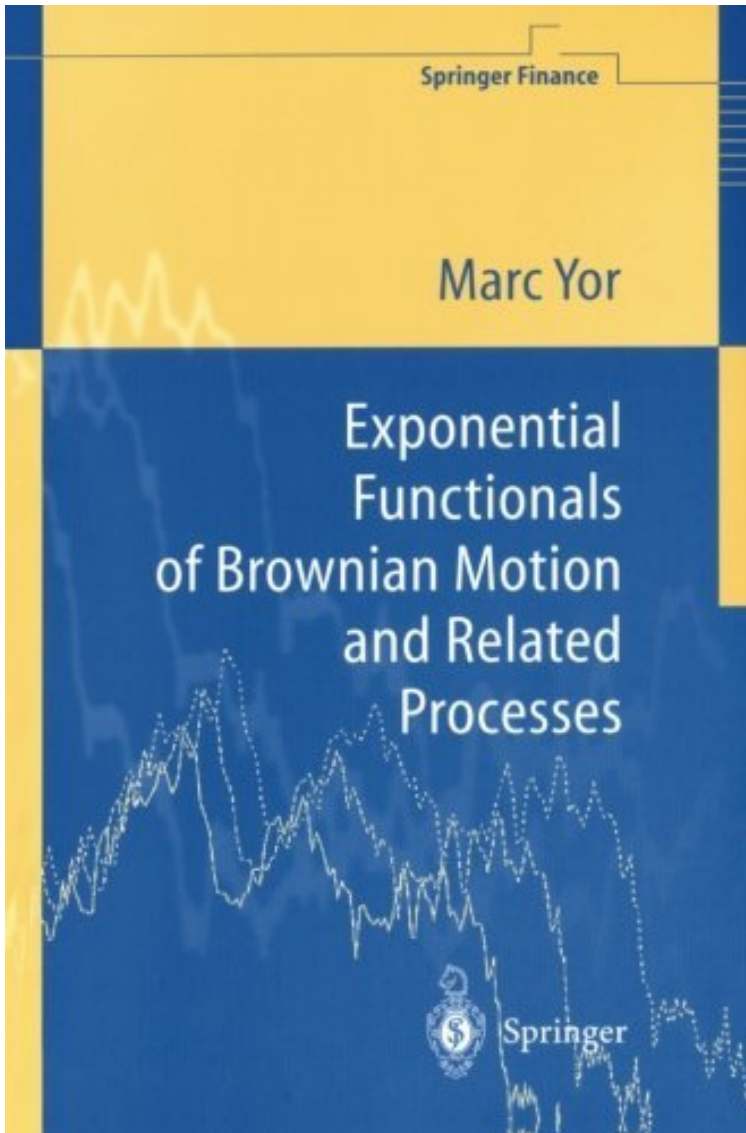


(Read and download) File size: 73.Mb

Exponential Functionals of Brownian Motion and Related Processes



Par Marc Yor
*ePub | *DOC | audiobook | ebooks |*
Download PDF

Details sur le produit Publi le: 2013-10-04
Sorti le: 2001-09-21
Format: Ebook
Kindle

(Read and download) Exponential Functionals of Brownian Motion and Related Processes

Par Marc Yor : Exponential Functionals of Brownian Motion and Related Processes before purchasing it in order to gauge whether or not it would be worth my time, and all praised Exponential Functionals of Brownian Motion and Related Processes:

Download

Read Online

Description :

Présentation de l'éditeur
This volume collects papers about the laws of geometric Brownian motions and their time-integrals, written by the author and coauthors between 1988 and 1998. Throughout the volume, connections with more recent studies involving exponential functionals of Lévy processes are indicated. Some papers originally published in French are made available in English for the first time.
Présentation de l'éditeur
This volume collects papers about the laws of geometric Brownian motions and their time-integrals, written by the author and coauthors between 1988 and 1998. Throughout the volume, connections with more recent studies involving exponential functionals of Lévy processes are indicated. Some papers originally

published in French are made available in English for the first time.