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This textbook, tailored to the needs of graduate and advanced undergraduate students, covers Brownian motion, starting from its elementary properties, certain distributional aspects, path properties, and leading to stochastic calculus based on Brownian motion. It also includes numerical recipes for the simulation of Brownian motion.

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Chapter 5. Brownian motion as a martingale in: Brownian Motion

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De Gruyter Textbook Ser.: Brownian Motion : An ...

The following notes represent approximately the second half of the lectures I gave in the Nachdiplomvorlesung, in ETH, Zurich, between October 1991 and February 1992, together with the contents of six

Some Aspects of Brownian Motion | SpringerLink

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. Several approaches have been used to develop the concept of stochastic calculus

for

Stochastic Calculus for Fractional Brownian Motion and ...

A graduate-course text, written for readers familiar with measure-theoretic probability and discrete-time processes, wishing to explore stochastic processes in continuous time. The vehicle chosen for this exposition is Brownian motion, which is presented as the canonical example of both a martingale and a Markov process with continuous paths.

Brownian Motion and Stochastic Calculus | Ioannis Karatzas ...

This paper is concerned with the existence and continuous dependence of mild solutions to stochastic differential equations with non-instantaneous impulses driven by fractional Brownian motions. Our approach is based on a Banach fixed point theorem and Krasnoselski-Schaefer type fixed point theorem.

Stochastic differential equations with non-instantaneous ...

In this paper, we show that speed- ν_n motions on (T_n, r_n) converge weakly in path space to the speed- ν motion on (T, r) provided that the underlying triples of metric measure spaces converge in the Gromov-Hausdorff-vague topology introduced in [Stochastic Process. Appl. 126 (2016) 2527-2553].

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