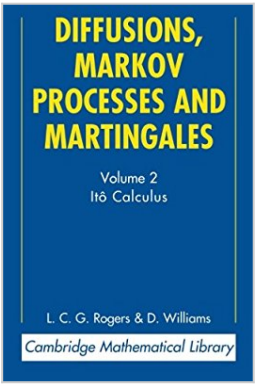

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By L. C. G. Rogers, David Williams

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The second volume concentrates on stochastic integrals, stochastic differential equations, excursion theory and the general theory of processes. These subjects are made accessible in the many concrete examples that illustrate techniques of calculation, and in the treatment of all topics from the ground up, starting from simple cases. Many of the examples and proofs are new; some important calculational techniques appear for the first time in this book.

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