



An Informal Introduction to Stochastic Calculus with Applications

Ovidiu Calin

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The goal of this book is to present Stochastic Calculus at an introductory level and not at its maximum mathematical detail. The author aims to capture as much as possible the spirit of elementary deterministic Calculus, at which students have been already exposed. This assumes a presentation that mimics similar properties of deterministic Calculus, which facilitates understanding of more complicated topics of Stochastic Calculus.

Readership: Undergraduate and graduate students interested in stochastic processes.

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