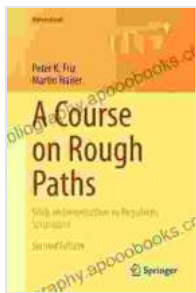


Course on Rough Paths: A Journey Through Stochastic Analysis

Rough paths are a powerful new tool for studying stochastic processes. They provide a unified framework for understanding a wide range of phenomena, from the motion of a particle in a fluid to the evolution of a financial market.



A Course on Rough Paths: With an Introduction to Regularity Structures (Universitext) by Peter K. Friz

★★★★☆ 4.4 out of 5

Language : English

File size : 8840 KB

Screen Reader : Supported

Print length : 362 pages



This book is a comprehensive to rough paths and their applications in stochastic analysis. It is written in a clear and accessible style, and it is suitable for both graduate students and researchers.

The book begins with a gentle to the basic concepts of rough paths. It then develops the theory of rough differential equations, which are a powerful tool for solving stochastic differential equations.

The book also covers a wide range of applications of rough paths, including:

- The study of stochastic processes in finance
- The analysis of the dynamics of complex systems
- The development of new methods for solving partial differential equations

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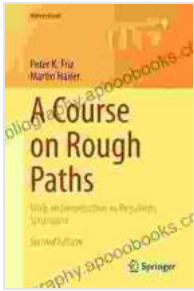
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About the Author

Peter K. Friz is a professor of mathematics at the University of Zurich. He is a leading expert in rough paths and their applications in stochastic analysis. He is the author of several books and over 100 research papers.

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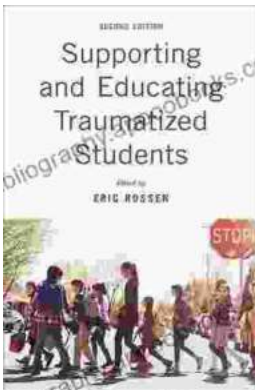
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