



## Brownian Motion Calculus

By Ubbo F. Wiersema

John Wiley and Sons Ltd. Paperback. Book Condition: new. BRAND NEW, Brownian Motion Calculus, Ubbo F. Wiersema, Brownian Motion Calculus presents the basics of Stochastic Calculus with a focus on the valuation of financial derivatives. It is intended as an accessible introduction to the technical literature. A clear distinction has been made between the mathematics that is convenient for a first introduction, and the more rigorous underpinnings which are best studied from the selected technical references. The inclusion of fully worked out exercises makes the book attractive for self study. Standard probability theory and ordinary calculus are the prerequisites. Summary slides for revision and teaching can be found on the book website.



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