

# Brownian Motion And Stochastic Calculus (Graduate Texts In Mathematics) (Volume 113) By Ioannis Karatzas

By Ioannis Karatzas

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First lecture: Wednesday, February 20. First tutorial: Tuesday, February 26. Course attendance confirmation (Testat) requirements: 2/3 of all exercises reasonably

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graduate courses in stochastic processes. It is written for readers familiar with measure-theoretic probability and discrete-time processes who wish to explore

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In this paper a stochastic calculus is given for the fractional Brownian motions that have the Hurst parameter in  $(1/2, 1)$ . A stochastic integral of It type is

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