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The numerical analysis of stochastic differential equations differs significantly from that of ordinary differential equations due to peculiarities of stochastic calculus. This book provides an introduction to stochastic calculus and stochastic differential equations, in both theory and applications, emphasising the numerical methods needed to solve such equations. It assumes of the reader an

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Numerical Solution of Stochastic Differential Equations

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Eckhard Platen Author of Numerical Solution of Stochastic

Eckhard Platen is the author of A Benchmark Approach to Quantitative Finance (3.50 avg rating, 2 ratings, 0 reviews, published 2006), Numerical Solution

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