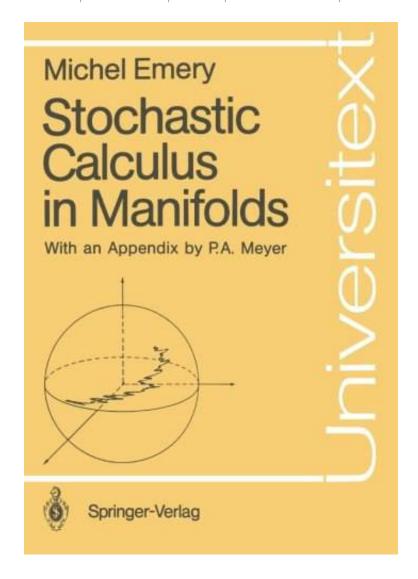# Stochastic Calculus in Manifolds (Universitext)

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has prepared an extremely nice if not somewhat concise treatment of this material The author aims to keep prerequisites to a minimum You ll need a solid of understanding of stochast Addressed to both pure and applied probabilitists including graduate students this text is a pedagogically oriented introduction to the Schwartz Meyer second order geometry and its use in stochastic calculus P A Meyer has contributed an appendix A short presentation of stochastic calculus presenting the basis of stochastic calculus and thus making the book better accessible to non probabilitists also No prior knowledge of differential geometry is assumed of the r

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