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problems and solutions in stochastic calculus with applications exposes readers to simple ideas and proofs in stochastic calculus and its applications it is intended as a companion to the successful original title introduction to stochastic calculus with applications third edition by fima klebaner the current book is authored by three active researchers in the fields of probability stochastic processes and their applications in financial mathematics mathematical biology and more the book features problems rooted in their ongoing research mathematical finance and biology feature pre eminently but the ideas and techniques can equally apply to fields such as engineering and economics the problems set forth are accessible to students new to the subject with most of the problems and their solutions centring on a single idea or technique at a time to enhance the ease of learning while the majority of problems are relatively straightforward more complex questions are also set in order to challenge the reader as their understanding grows the book is suitable for either self study or for instructors and there are numerous opportunities to generate fresh problems by modifying those presented facilitating a deeper grasp of the material

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