

Friedman, Avner

Stochastic differential equations and applications. Vol. 1. (English) Zbl 0323.60056

Probability and Mathematical Statistics. Vol. 28. New York - San Francisco - London: Academic Press, a subsidiary of Harcourt Brace Jovanovich, Publishers. XIII, 228 p. \$ 24.50 (1975).

For a scan of this review see the [web version](#).

MSC:

- 60H10** Stochastic ordinary differential equations (aspects of stochastic analysis)
- 60-02** Research exposition (monographs, survey articles) pertaining to probability theory

Cited in 5 Reviews Cited in 434 Documents
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