

**Chung, K. L.; Williams, R. J.**

**Introduction to stochastic integration.** (Vvedenie v stokhasticheskoe integrirovanie). Transl. from English. (Russian) [Zbl 0647.60060](#)

Moskva: "Mir". 152 p. R. 1.20 (1987).

See the review of the original English edition from 1983, [Zbl 0527.60058](#).

**MSC:**

[60H05](#) Stochastic integrals

[60-02](#) Research exposition (monographs, survey articles) pertaining to probability theory

Cited in **2** Reviews