

Rogers, L. C. G.; Williams, David

Diffusions, Markov processes, and martingales. Vol. 2: Itô calculus. 2nd ed. (English)

[Zbl 0977.60005](#)

Cambridge: Cambridge University Press. xiii, 480 p. (2000).

This is the paperback version of the second edition, which was a reprint of the first one (1987; [Zbl 0627.60001](#)). See the review by A. Meyer of the first edition for more information about its contents.

Reviewer: [Peter Imkeller \(Berlin\)](#)

MSC:

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

Cited in **313** Documents