Stochastic Calculus for Fractional Brownian Motion and Applications (Probability and Its Applications)

Francesca Biagini, Yaozhong Hu, Bernt Øksendal, Tusheng Zhang

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The purpose of this book is to present a comprehensive account of the different definitions of stochastic integration for fBm, and to give applications of the resulting theory. Particular emphasis is placed on studying the relations between the different approaches. Readers are assumed to be familiar with probability theory and stochastic analysis, although the mathematical techniques used in the book are thoroughly exposed and some of the necessary prerequisites, such as classical white noise theory and fractional calculus, are recalled in the appendices. This book will be a valuable reference for graduate students and researchers in mathematics, biology, meteorology, physics, engineering and finance.

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