

---

---

Vorlesung Stochastische Analysis, Sommersemester 2011

Reinhard Hoepfner

---

---

Literatur

---

Bass, R.:  
Diffusions and elliptic operators. Springer 1998

Bertoin, J.:  
Levy processes. Cambridge 1996

Bremaud, P.:  
Point processes and queues. Springer 1981

Dellacherie, C.:  
Capacites et processus stochastiques. Springer 1972

Gichman, I., Skorohod, A.:  
Stochastische Differentialgleichungen. Akademie Verlag 1971

Heyer, H.:  
Einfuehrung in die Theorie Markoffscher Prozesse.  
Bibliograph. Inst. 1979

Ikeda, N., Watanabe, S.:  
Stochastic differential equations and diffusion processes.  
2nd ed. North-Holland Kodansha 1989

Jacod, J., Shiryaev, A.:  
Limit theorems for stochastic processes.  
Springer 1987, erweiterte Neuauflage 2003

Karatzas, J., Shreve, S.:  
Brownian motion and stochastic calculus. 2nd ed. Springer 1991

Liptser, R., Shiryaev, A.:  
Statistics of random processes.  
Vol. I, 2nd ed. Springer 2001  
Vol. II, 2nd ed. Springer 2001

Metivier, M.:  
Semimartingales. DeGruyter 1982

Protter, P.:  
Stochastic integration and differential equations.  
2nd ed. Springer 2004

Meyer, P., Dellacherie, C.:  
Probabilites et potentiel.  
Vol. I: Probabilites et potentiel, Ch. I-IV. Hermann 1975  
Vol. II: Theorie des martingales, Ch. V--VIII. Hermann 1980

Revuz, D., Yor, M.:  
Continuous Martingales and Brownian motion.  
3rd ed. Springer 1999

---