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during the past three decades the development of nonlinear analysis dynamical systems and their applications to science and engineering has stimulated renewed enthusiasm for the theory of ordinary differential equations ode this useful book which is based on the lecture notes of a well received graduate course emphasizes both theory and applications taking numerous examples from physics and biology to illustrate the application of ode theory and techniques written in a straightforward and easily accessible style this volume presents dynamical systems in the spirit of nonlinear analysis to readers at a graduate level and serves both as a textbook and as a valuable resource for researchers this new edition contains corrections and suggestions from the various readers and users a new chapter on monotone dynamical systems is added to take into account the new developments in ordinary differential equations and dynamical systems

this book presents a concise treatment of stochastic calculus and its applications it gives a simple but rigorous treatment of the subject including a range of advanced topics it is useful for practitioners who use advanced theoretical results it covers advanced applications such as models in mathematical finance biology and engineering self contained and unified in presentation the book contains many solved examples and exercises it may be used as a textbook by advanced undergraduates and graduate students in stochastic calculus and financial mathematics it is also suitable for practitioners who wish to gain an understanding or working knowledge of the subject for mathematicians this book could be a first text on stochastic calculus it is good companion to more advanced texts by a way of examples and exercises for people from other fields it provides a way to gain a working knowledge of stochastic calculus it shows all readers the applications of stochastic calculus methods and takes readers to the technical level required in research and sophisticated modelling this second edition contains a new chapter on bonds interest rates and their options new materials include more worked out examples in all chapters best estimators more results on change of time change of measure random measures new results on exotic options fx options stochastic and implied volatility models of the age dependent branching process and the stochastic lotka volterra model in biology non linear filtering in engineering and five new figures instructors can obtain slides of the text from the author a

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