Peter E. Kloeden
Eckhard Platen
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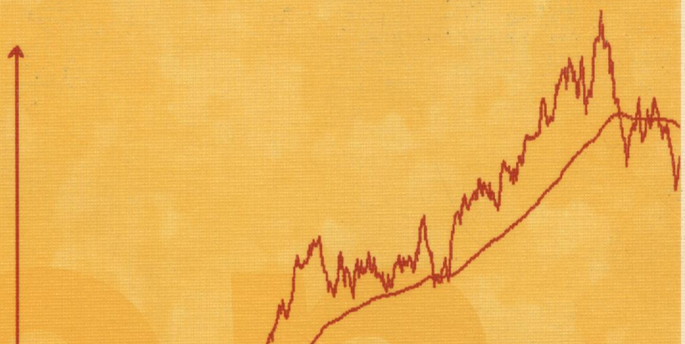
with diskette

Numerical Solution of SDE Through Computer Experiments



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Contents

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Numerical Solution of SDE Through Computer Experiments

This is a computer experimental introduction to the numerical solution of stochastic differential equations. A floppy disk containing programs for over 100 problems is provided to enable the reader to develop an intuitive understanding of the issues involved. Applications include stochastic dynamical systems, filtering, parametric estimation and finance modelling.

The book is intended for readers without specialist stochastic background who want to apply such numerical methods to stochastic differential equations that arise in their own field. It can also be used as an introductory textbook for upper-level undergraduate or graduate students in engineering, physics and economics.

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