

Cambridge University Press

978-0-521-77593-9 - Diffusions, Markov Processes, and Martingales, Volume 2: Ito
Calculus - 2nd Edition

L. C. G. Rogers and David Williams

Copyright Information

[More information](#)

Diffusions, Markov Processes, and Martingales

Volume 2: ITÔ CALCULUS

2nd Edition

L. C. G. ROGERS

*School of Mathematical Sciences,
University of Bath*

and

DAVID WILLIAMS

*Department of Mathematics,
University of Wales, Swansea*



CAMBRIDGE
UNIVERSITY PRESS

Cambridge University Press

978-0-521-77593-9 - Diffusions, Markov Processes, and Martingales, Volume 2: Ito
Calculus - 2nd Edition

L. C. G. Rogers and David Williams

Copyright Information

[More information](#)

PUBLISHED BY THE PRESS SYNDICATE OF THE UNIVERSITY OF CAMBRIDGE
The Pitt Building, Trumpington Street, Cambridge, United Kingdom

CAMBRIDGE UNIVERSITY PRESS

The Edinburgh Building, Cambridge CB2 2RU, UK
40 West 20th Street, New York, NY 10011-4211, USA
10 Stamford Road, Oakleigh, VIC 3166, Australia
Ruiz de Alarcón 13, 28014 Madrid, Spain
Dock House, The Waterfront, Cape Town 8001, South Africa
<http://www.cambridge.org>

© John Wiley & Sons Ltd 1979, 1994

© Cambridge University Press 2000

This book is in copyright. Subject to statutory exception
and to the provisions of relevant collective licensing agreements,
no reproduction of any part may take place without
the written permission of Cambridge University Press.

First published 1979 by John Wiley & Sons Ltd, Chichester
Second edition 1994 published by John Wiley & Sons Ltd
reissued by Cambridge University Press 2000
Reprinted 2001

This edition printed in the United Kingdom at the University Press, Cambridge

A catalogue record for this book is available from the British Library

ISBN 0 521 77593 0 paperback