

Cambridge University Press

978-1-107-40086-3 - From Measures to Ito Integrals

Ekkehard Kopp

Copyright Information

[More information](#)

AIMS Library Series

FROM MEASURES TO ITÔ INTEGRALS

EKKEHARD KOPP

University of Hull



CAMBRIDGE
UNIVERSITY PRESS

Cambridge University Press
978-1-107-40086-3 - From Measures to Ito Integrals
Ekkehard Kopp
Copyright Information
[More information](#)

CAMBRIDGE UNIVERSITY PRESS
Cambridge, New York, Melbourne, Madrid, Cape Town,
Singapore, São Paulo, Delhi, Tokyo, Mexico City

Cambridge University Press
The Edinburgh Building, Cambridge CB2 8RU, UK

Published in the United States of America by Cambridge University Press, New York

www.cambridge.org
Information on this title: www.cambridge.org/9781107400863

© E. Kopp 2011

This publication 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 2011

Printed in the United Kingdom at the University Press, Cambridge

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

Library of Congress Cataloguing in Publication data

Kopp, Ekkehard (Peter Ekkehard), 1944–

From Measures to Itô Integrals / Ekkehard Kopp.

p. cm. – (African Institute of Mathematics Library Series)

Includes bibliographical references and index.

ISBN 978-1-107-40086-3 (pbk.)

1. Measure theory – Textbooks. I. Title.

QA312.K5867 2011

515'.42–dc22

2010050362

ISBN 978-1-107-40086-3 Paperback

Cambridge University Press has no responsibility for the persistence or accuracy of URLs for external or third-party internet websites referred to in this publication, and does not guarantee that any content on such websites is, or will remain, accurate or appropriate.