

*Librería*  
***Bonilla y Asociados***  
*desde 1950*



**Título:** A Global View Of Brownian Penalisations (Vol. 19)

**Autor:** Najnudel, J.

**Precio:** \$236.50

**Editorial:**

**Año:** 2009

**Tema:**

**Edición:** 1<sup>a</sup>

**Sinopsis**

**ISBN:** 9784931469525

The present volume is an expository monograph on Brownian penalisation, an important new notion the authors introduced to the theory of Wiener measure and Markov processes. It will serve as a concise guidebook for students and researchers who study probability theory, stochastic processes and mathematical finance.