Stochastic Analysis in Discrete and Continuous Settings: With Normal Martingales (Lecture Notes in Mathematics)

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This monograph is an introduction to some aspects of stochastic analysis in the framework of normal martingales, in both discrete and continuous time. The text is mostly self-contained, except for Section 5.7 that requires some background in geometry, and should be accessible to graduate students and researchers having already received a basic training in probability. Prereq- sites are mostly limited to a knowledge of measure theory and probability, namely?-algebras,expectations,andconditionalexpectations.Ashortint- duction to stochastic calculus for continuous and jump processes is given in Chapter 2 using normal martingales, whose predictable quadratic variation is the Lebesgue measure. There already exists several books devoted to stochastic analysis for c- tinuous di?usion processes on Gaussian and Wiener spaces, cf. e.g. [51], [63], [65], [72], [83], [84], [92], [128], [134], [143], [146], [147]. The particular f- ture of this text is to simultaneously consider continuous processes and jump processes in the uni?ed framework of normal martingales.

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