

## Change of Time and Change of Measure (Advanced Series on Statistical Science and Applied Probability) (Advanced Series on Statistical Science & Applied Probability) (Volume 13)



Change of Time and Change of Measure provides a comprehensive account of two topics that are of particular significance in both theoretical and applied stochastics: random change of time and change of probability law. Random change of time is key to understanding the nature of various stochastic processes, and gives rise to interesting mathematical results and insights of importance for the modeling and interpretation of empirically observed dynamic processes. Change of probability law is a technique for solving central questions in mathematical finance, and also has a considerable role in insurance mathematics, large deviation theory, and other fields. The book comprehensively collects and integrates results from a number of scattered sources in the literature and discusses the importance of the results relative to the existing literature, particularly with regard to mathematical finance. It is invaluable as a textbook for graduate-level courses and students or a handy reference for researchers and practitioners in financial mathematics and econometrics.

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