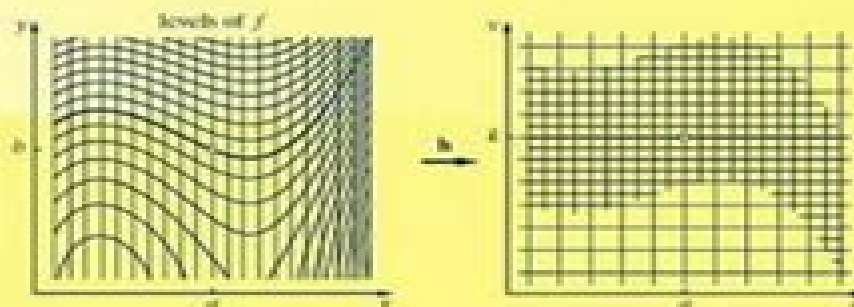


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A Geometric View



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First Steps in Differential Geometry Andrew McInerney, 2013-07-09 Differential geometry arguably offers the smoothest transition from the standard university mathematics sequence of the first four semesters in calculus linear algebra and differential equations to the higher levels of abstraction and proof encountered at the upper division by mathematics majors Today it is possible to describe differential geometry as the study of structures on the tangent space and this text develops this point of view This book unlike other introductory texts in differential geometry develops the architecture necessary to introduce symplectic and contact geometry alongside its Riemannian cousin The main goal of this book is to bring the undergraduate student who already has a solid foundation in the standard mathematics curriculum into contact with the beauty of higher mathematics In particular the presentation here emphasizes the consequences of a definition and the careful use of examples and constructions in order to explore those consequences

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,2001 **A First Course in Stochastic Calculus** Louis-Pierre Arguin,2021-11-22 A First Course in Stochastic Calculus is a complete guide for advanced undergraduate students to take the next step in exploring probability theory and for master s students in mathematical finance who would like to build an intuitive and theoretical understanding of stochastic processes This book is also an essential tool for finance professionals who wish to sharpen their knowledge and intuition about stochastic calculus Louis Pierre Arguin offers an exceptionally clear introduction to Brownian motion and to random processes governed by the principles of stochastic calculus The beauty and power of the subject are made accessible to readers with a basic knowledge of probability linear algebra and multivariable calculus This is achieved by emphasizing numerical experiments using elementary Python coding to build intuition and adhering to a rigorous geometric point of view on the space of random variables This unique approach is used to elucidate the properties of Gaussian processes martingales and diffusions One of the book s highlights is a detailed and self contained account of stochastic calculus applications to option pricing in finance Louis Pierre Arguin s masterly introduction to stochastic calculus seduces the reader with its quietly conversational style even rigorous proofs seem natural and easy Full of insights and intuition reinforced with many examples numerical projects and exercises this book by a prize winning mathematician and great teacher fully lives up to the author s reputation I give it my strongest possible recommendation Jim Gatheral Baruch College I happen to be of a different persuasion about how stochastic processes should be taught to undergraduate and MA students But I have long been thinking to go against my own grain at some point and try to teach the subject at this level together with its applications to finance in one semester Louis Pierre Arguin s excellent and artfully designed text will give me the ideal vehicle to do so Ioannis Karatzas Columbia University New York [The Calculus of Complex Functions](#) William Johnston,2022-04-01 The book introduces complex analysis as a natural extension of the calculus of real valued functions The mechanism for doing so is the extension theorem which states that any real analytic function extends to an analytic function defined in a region of the complex plane The connection to real functions and calculus is then natural The introduction to analytic functions feels intuitive and their fundamental properties are covered quickly As a result the book allows a surprisingly large coverage of the classical analysis topics of analytic and meromorphic functions harmonic functions contour integrals and series representations conformal maps and the Dirichlet problem It also introduces several more advanced notions including the Riemann hypothesis and operator theory in a manner accessible to undergraduates The last chapter describes bounded linear operators on Hilbert and Banach spaces including the spectral theory of compact operators in a way that also provides an excellent review of important topics in linear algebra and provides a pathway to undergraduate research topics in analysis The book allows flexible use in a single semester full year or capstone course in complex analysis Prerequisites can range from only multivariate calculus to a transition course or to linear algebra or real analysis There are over one thousand exercises of a variety of types and levels Every chapter contains an essay describing a part of the history of the subject and at

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