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Introduction
The aim of stochastic programming is to find optimal decisions in problems which involve uncertain data. This field is currently developing rapidly with contributions from many disciplines including operations research, mathematics, and probability. [Introduction to Stochastic Programming | SpringerLink](#)
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The exposition is concise and strongly focused upon the interplay between probabilistic intuition and mathematical rigor. Topics

include a quick survey of measure theoretic probability theory, followed by an introduction to Brownian motion and the Itô stochastic calculus, and finally the theory of stochastic differential equations.

Stochastic Processes and

Calculus: An Elementary

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This article gives an elementary introduction to stochastic finance (in discrete time).

A

formalization of random variables is given and some elements of Borel sets are considered. Furthermore, special functions (for buying a present portfolio and the value of a portfolio in the future) and some statements about the relation between these functions are introduced.

Introduction to Stochastic Processes - Lecture Notes

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Calculus
These notes provide a very brief introduction to stochastic calculus, the branch of mathematics that is most identified with financial engineering and mathematical finance. We will ignore most of the technical details and take an "engineering" approach to the subject.

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