



Introductory Lectures on Fluctuations of Lévy Processes with Applications (Universitext)

Andreas Kyprianou

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This textbook forms the basis of a graduate course on the theory and applications of Lévy processes, from the perspective of their path fluctuations. The book aims to be mathematically rigorous while still providing an intuitive feel for underlying principles. The results and applications often focus on the case of Lévy processes with jumps in only one direction, for which recent theoretical advances have yielded a higher degree of mathematical transparency and explicitness.

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