Exponential Functionals of Brownian Motion and Related Processes (Springer Finance / Springer Finance Lecture Notes)

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This volume collects papers about the laws of geometric Brownian motions and their time-integrals, written by the author and coauthors between 1988 and 1998. Throughout the volume, connections with more recent studies involving exponential functionals of Lévy processes are indicated. Some papers originally published in French are made available in English for the first time.

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