Bibliographical Notes

Chapter 1: The material in this chapter is classical and we refer Arnold (1974), Doob (1953), Friedman (1975), Gihman & Skorohod (1972), Liptser & Shiryayev (1986) etc.

Chapter 2: Most of the material in this chapter is classical, but Section 2.5 is based on Mao (1992c) while Section 2.6 is based on Bell & Mohammed (1989) and Mao (1994b).

Chapter 3: Stochastic Liouville's formula is due to Mao (1983) while the variation-of-constants formula etc. are classical.

Chapter 4: Most of the material in this chapter is essentially from Mao (1991a, 1994a) while Section 4.5 is based on Mao (1994c) and Theorem 4.6.2 is new.

Chapter 5: The existence-and-uniqueness theorems and the exponential estimates are classical and we refer Kolmonovskii & Nosov (1986), Mao (1994a) and Mohammed (1984). Sections 5.5, 5.6 and 5.7 are based on Mao (1991d, e), Mao (1996b) and Mao (1996c), respectively.

Chapter 6: Stochastic functional differential equations of neutral type have been studied by Kolmonovskii & Nosov (1986) but some results have only been stated without proofs. In this chapter we systematically study the neutral-type equations and our treatments are independent. Many results in this chapter are new, for example, the pathwise estimates, the L^p-continuity and the Razumikhin theorems.

Chapter 7: The martingale representation theorem is classical. Section 7.3 is based on Pardoux & Peng (1990) while Section 7.4 is based on Mao (1995a). The generalized Feynman–Kac formula is due to Pardoux & Peng (1992).

Chapter 8: The Cameron–Martin–Girsanov theorem is classical. Sections 8.3 and 8.4 are based on Markus & Weerasinghe (1988) while Section 8.5 is based on Mao & Markus (1991).

Chapter 9: Section 9.2 describes several useful and well-known stochastic models for asset prices and we refer Neftci (1996), Oksendal (1995) etc. The main results in Section 9.3 are due to Dynkin (1963, 1965) and we follow the treatment of Oksendal (1995). Section 9.4 is based on Friedman (1975) and Wu & Mao (1988).

Chapter 10: The results of this chapter are essentially due to Liao & Mao (1996a, b).