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Book Review: *Brownian Motion and Stochastic Flow Systems*

Brownian Motion and Stochastic Flow Systems. J. Michael Harrison, John Wiley & Sons, New York, 1985.

While the title of this book sounds as if it ought to be a physics monograph, it is not. Rather, the book is directed toward the solution of certain problems in economics modeled in terms of Brownian motion. The author gives a good introduction to the Ito calculus but does not mention the Stratonovich calculus. While I found some interesting material in this book it would not be of general interest to readers of this journal.

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