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Applied Stochastic Processes in science and engineering by M. Scott c 2013. Objectives This book is designed as an introduction to the ideas and methods used to formulate mathematical models of physical processes in terms of random functions. The first few chapters use the historical development of the study of Brownian motion as their guiding narrative. The remaining chapters are devoted to http://bosslens.co/Applied_stochastic_processes-University_of_Waterloo.pdf

APPLIED STOCHASTIC PROCESSES Imperial College London

APPLIED STOCHASTIC PROCESSES G.A. Pavliotis Department of Mathematics Imperial College London London SW7 2AZ, UK January 18, 2009

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Introduction. A stochastic or random process can be defined as a collection of random variables that is indexed by some mathematical set, meaning that each random variable of the stochastic process is uniquely associated with an element in the set.

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