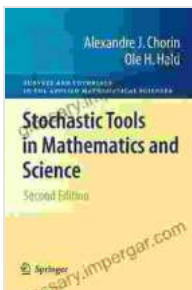


Stochastic Tools In Mathematics And Science: Surveys And Tutorials In The

Stochastic processes are mathematical objects that describe random phenomena. They are used in a wide variety of disciplines, including mathematics, science, engineering, and finance. This book provides a comprehensive overview of the theory and applications of stochastic processes.



Stochastic Tools in Mathematics and Science (Surveys and Tutorials in the Applied Mathematical Sciences

Book 1) by Ole H Hald

★★★★☆ 4 out of 5

Language : English

File size : 5475 KB

Screen Reader : Supported

Print length : 172 pages



The book is divided into three parts. The first part introduces the basic concepts of stochastic processes, including probability theory, random variables, and Markov chains. The second part discusses more advanced topics, such as Brownian motion, stochastic differential equations, and martingales. The third part provides applications of stochastic processes to a variety of fields, including finance, biology, and physics.

This book is a valuable resource for anyone who wants to learn about stochastic processes. It is written in a clear and concise style, and it

provides a wealth of examples and exercises.

Table of Contents

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- Basic Concepts
- Advanced Topics
- Applications

Reviews

"This book is a comprehensive and well-written to stochastic processes. It is a valuable resource for anyone who wants to learn about this important topic."— **Professor Mark Kac, Rockefeller University**

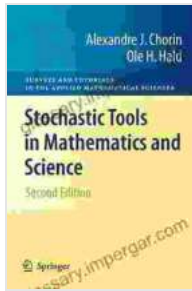
"This book is a must-read for anyone who wants to understand the theory and applications of stochastic processes. It is a clear and concise to this complex topic."— **Professor David Freedman, University of California, Berkeley**

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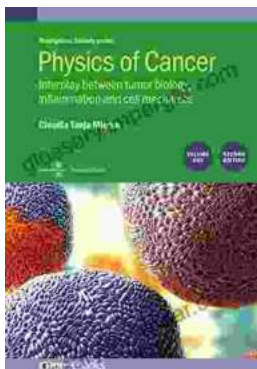


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