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review some of the recent advances in this area, and to provide a pilot study that demonstrates the efficacy of stochastic predictive control as a tool for assessing policy in a sustainable development problem concerning allocation of public research and development budgets between

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cesses. A càdlàg stochastic process is a Lévy process if the increments are strictly stationary, independent, and the process is continuous in probability. There are many good references on Lévy processes such as Bertoin (1996) and Cont and Tankov (2004); see also Barndorff-Nielsen and Shephard (2001b).

### Recent Developments in Stochastic Volatility: Statistical

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resentation theory for continuous stochastic processes together with some recent developments of this theory. Section 3 explores the implications of the KL theory for empirical practice, focusing on understanding and interpreting spurious regressions in econometrics.

### Series Estimation of Stochastic Processes: Recent

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### Recent development in stochastic dynamics and stochastic

RECENT DEVELOPMENTS IN STOCHASTIC FINITE ELEMENTS A. Der Kiureghian, C.-C. Li, Y. Zhang  
Department of Civil Engineering, University of California Berkeley, California 94720, USA ABSTRACT  
Several recent developments in the stochastic finite element method are reviewed. Topics addressed include: the modeling and discretization of random fields.

## **RECENT DEVELOPMENTS IN STOCHASTIC FINITE ELEMENTS A. Der**

Community detection and stochastic block models: recent developments Emmanuel Abbey March 30, 2017

Abstract The stochastic block model (SBM) is a random graph model with planted clusters. It is widely employed as a canonical model to study clustering and community detection,

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models governed by stochastic partial differential equations. These approaches rely on a fruitful marriage of probabil-ity theory and approximation theory in functional analysis. This paper provides a review of some recent developments in computational stochastic methods, with a particular em-phasis on spectral stochastic approaches. After a ...

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