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Some standard textbooks on stochastic calculus lack this aspect of presentation, and students must wonder why probabilists bother to develop a highly technical theory of stochastic integra- tion. Yor's book is an excellent teaching aid for those who want to show usefulness of Brownian motion calculus.

Some aspects of Brownian motion. Part I: Some special

Part I, the elder brother of the present book [Part II], aimed at the computation, as explicitly as possible, of a number of interesting functionals of Brownian motion. It may be natural that Part II, the younger brother, looks more into the main technique with which Part I was "working", namely: martingales and stochastic calculus.

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TheFisher-KPPequation âˆ‚ th =âˆ‚2 xh+hâˆ’h2 Inmean-ï¬eldreaction-diï¬€usionsystem(chemistry) A andB diï¬€use A+B â†’2A Foraverylargeconcentration h(x,t)=â€° proportionofA aroundx attimet â€™= x h 1 0 followsFisher-KPP Alsothemean-ï¬eldofanevolutionaryproblem

Some aspects of the Fisher-KPP equation and the branching

This volume is the result of our eï¬€orts to update the eleven ï¬•rst chapters of the two previously published ETH ZÂ¨ urich Lecture Notes by the second author: Some Aspects of Brownian Motion, Part I (1992); Part II (1997).

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Some aspects of Ito and Stratonovich integral in

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references and index. ... Annexes provide background and elaborate some more technical aspects. The technical prerequisites are elementary probability theory and basic ordinary calculus.

Ubbo F Wiersema - labMA/UFRJ

author: Some Aspects of Brownian Motion, Part I (1992); Part II (1997). The original volumes have been out of print since, roughly, the year 2000. We have already updated the remaining chapters of Part II in:

Aspects of Brownian Motion | Brownian Motion | Logarithm

Chapter 2. Brownian motion as a strong Markov process 43 1. The Markov property and Blumenthal's 0-1 Law 43 2. The strong Markov property and the reÂ°ection principle 46 3. Markov processes derived from Brownian motion 53 4. The martingale property of Brownian motion 57 Exercises 64 Notes and Comments 68 Chapter 3.

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Yor,M.:Some Aspects of Brownian Motion (BirkhÃ¤user)

interested in Brownian motion, it is because the mathematical theory of Brownian motion has proved useful as a tool in the study of some models of quantum eld theory and in quantum statistical mechanics.

Dynamical Theories of Brownian Motion

Thereafter, we de ne fractional Brownian motion and study its basic properties. In Section 1.3, we get some feeling for the impact of the use of fractional Brownian motion in a teletra c framework by studying a simple but insightful queueing model.

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