

Introduction to Stochastic Processes, Second Edition (Chapman & Hall/CRC Probability Series)

Gregory F. Lawler



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New topics such as Doob's maximal inequality and a discussion on self similarity in the chapter on Brownian motion

Applicable to the fields of mathematics, statistics, and engineering as well as computer science, economics, business, biological science, psychology, and engineering, this concise introduction is an excellent resource both for students and professionals.

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