

Handbook Of Brownian Motion Facts And Formulae Probability And Its Applications

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17. Stochastic Processes *ITrends and -mail -links - Materials Handbook No. 92 Brownian motion and non-equilibrium statistical physics - 1 of 3 Handbook Of Brownian Motion Facts*
The purpose of this book is to give an easy reference to a large number of facts and formulae associated with Brownian motion. The book consists of two parts. The first one - theory part - is devoted to properties of linear diffusions in general and Brownian motion in particular. Results are given mainly without proofs.

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The book consists of two parts. The first one - theory part - is devoted to properties of linear diffusions in general and Brownian motion in particular. Results are given mainly without proofs. The second one - formula part - is a table of distributions of functionals of Brownian motion and related processes. The collection contains more than 2500 numbered formulae.

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Handbook of Brownian Motion - Facts and Formulae (Second Edition) A. Borodin, P. Salminen 2003. 127. On the exact simulation of (skew) Brownian diffusions with discontinuous drift. Sara Mazzonetto 2017. 1. A multiscale guide to Brownian motion. D. Grebenkov, D. Beliaev, P. Jones 2016. 9. 1,627 Citations. Citation Type. Citation Type.

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