

<<扩散过程及其样本轨道>>

图书基本信息

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内容概要

对与扩散现象有关的随机过程产生持久而深刻的影响。
不少数学家受益于《扩散过程及其样本轨道(英文版)》一维和多维扩散过程的描述和独到的布朗运动数学见解。
传承这一系列书的风格,行文简洁流畅。
每章节后面都配有问题并有部分解答,很适合作为教材和自学用书。
目次:标准布朗运动;布朗局部时间;一般一维扩散;生成元;局部时间和逆时间序列;多维布朗运动;多维扩散简述。

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