

<<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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