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Stochastic processes are ways of quantifying the dynamic relationships of sequences of random events. Stochastic models play an important role in elucidating many areas of the natural and engineering sciences.

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Textbook: Mark A. Pinsky and Samuel Karlin An Introduction to Stochastic Modelling - can be bought at Polyteknisk Boghandel, DTU. The bookstore offers a 10% discount off the announced price. Lectures are held in Building 358, Room 067 Tuesdays between 8.15 to 12 (E3A). Lectures will be intertwined with Exercises and Problems.

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Stochastic processes at IMM, DTU

Yang Chi rated it really liked it Jul 24, An Introduction to Stochastic Modeling: Serving as the foundation for a one-semester course in stochastic processes for students familiar with elementary probability theory and calculus, Introduction to Stochastic Modeling, 4e, bridges the gap between basic probability and an intermediate level course introduction stochastic processes.

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These notes provide a concise introduction to stochastic differential equations and their application to the study of financial markets and as a basis for modeling diverse physical phenomena. They are accessible to non-specialists and make a valuable addition to the collection of texts on the topic. --Srinivasa Varadhan, New York University This is a handy and very useful text for studying stochastic differential equations. There is enough mathematical detail so that the reader can benefit from this introduction with only a basic background in mathematical analysis and probability. --George Papanicolaou, Stanford University This book covers the most important elementary facts regarding stochastic differential equations; it also describes some of the applications to partial differential equations, optimal stopping, and options pricing. The book's style is intuitive rather than formal, and emphasis is made on clarity. This book will be very helpful to starting graduate students and strong undergraduates as well as to others who want to gain knowledge of stochastic differential equations. I recommend this book enthusiastically. --Alexander Lipton, Mathematical Finance Executive,

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Bank of America Merrill Lynch This short book provides a quick, but very readable introduction to stochastic differential equations, that is, to differential equations subject to additive "white noise" and related random disturbances. The exposition is concise and strongly focused upon the interplay between probabilistic intuition and mathematical rigor. Topics include a quick survey of measure theoretic probability theory, followed by an introduction to Brownian motion and the Ito stochastic calculus, and finally the theory of stochastic differential equations. The text also includes applications to partial differential equations, optimal stopping problems and options pricing. This book can be used as a text for senior undergraduates or beginning graduate students in mathematics, applied mathematics, physics, financial mathematics, etc., who want to learn the basics of stochastic differential equations. The reader is assumed to be fairly familiar with measure theoretic mathematical analysis, but is not assumed to have any particular knowledge of probability theory (which is rapidly developed in Chapter 2 of the book).

Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader's understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance.

The purpose, level, and style of this new edition conform to the tenets set forth in the original preface. The authors continue with their tack of developing simultaneously theory and applications, intertwined so that they refurbish and elucidate each other. The authors have made three main kinds of changes. First, they have enlarged on the topics treated in the first edition. Second, they have added many exercises and problems at the end of each chapter. Third, and most important, they have supplied, in new chapters, broad introductory discussions of several classes of stochastic processes not dealt with in the first edition, notably martingales, renewal and fluctuation phenomena associated with random sums, stationary stochastic processes, and diffusion theory.

Electromagnetic fields and radiation are everywhere - near power lines, computers, radio and television signals, microwave ovens, toasters, alarm clocks and everyday electrical appliances. The media are warning of the possible hazards of EMFs and EMR and recent studies suggest that they cause leukaemia in children and breast and brain cancer in adults. This book gives facts about the dangers, revealing that most of us are exposed to radiation and electromagnetic fields everyday. It advises which levels to worry about, and how to minimize the risks. It is also a sourcebook for citizens seeking action from utility companies, employers, manufacturers and governmental agencies.

An excellent introduction for computer scientists and electrical and electronics engineers who would like to have a good, basic understanding of stochastic processes! This clearly written book responds to the increasing interest in the study of systems that vary in time in a random manner. It presents an introductory account of some of the important topics in the theory of the mathematical models of such systems. The selected topics are conceptually interesting and have fruitful application in various branches of science and technology.

Random evolution denotes a class of stochastic processes which evolve according to a rule which varies in time according to jumps. This is in contrast to diffusion processes, which assume that the rule changes continuously with time. Random evolutions provide a very flexible language, having the advantage that they permit direct numerical simulation-which is not possible for a diffusion process. Furthermore, they allow connections with hyperbolic partial differential equations and the kinetic theory of gases, which is impossible within the domain of diffusion processes. They also possess great geometric invariance, allowing formulation on an arbitrary Riemannian manifold. In the field of stochastic stability, random evolutions furnish some easily computable models in which to study the Lyapunov exponent and rotation numbers of oscillators under the influence of noise. This monograph presents the various aspects of random evolution in an accessible and interesting format which will appeal to a large scientific audience. Contents:Two-State Random Velocity Model, Additive Functionals of Finite Markov Chains, General Random Evolutions, Applications to the Kinetic Theory of Gases, Applications to Isotropic Transport on Manifolds, Applications to Stochastic Stability of Random Oscillators Readership: Mathematicians, mathematical physicists and statistical physicists. keywords:Markov Chains;Random Velocity Model;Central Limit Theorem;Additive Functionals;Multiplicative Operator Functionals;Linearized Boltzmann Equation;Isotropic Transport Process;Lyapunov Exponents;Nilpotent Systems;Simple Harmonic Oscillator "The book is nicely written, going from the simplest to the general case, obtaining all the basic results along the way." Mathematical Reviews

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