
Random Walks Brownian Motion And Interacting Particle Systems Progress In Probability Vol 28

random walk: a modern introduction - contents preface page 6 1 introduction 9 1.1 basic definitions 9 1.2 continuous-time random walk 12 1.3 other lattices 14 1.4 other walks 16 1.5 generator 17 **stochastic calculus: an introduction with applications** - introductory comments this is an introduction to stochastic calculus. i will assume that the reader has had a post-calculus course in probability or statistics. **steven shreve: stochastic calculus and finance** - contents 1 introduction to probability theory 11 1.1 the binomial asset pricing model..... 11 1.2 finite probability spaces 16 **1 simulating markov chains - columbia university** - 1.2 markov chains as recursions let $f(x;v)$ be a real-valued function of two variables and let v_n : $n \geq 0$ be an iid sequence of random variables. we let v denote a typical such random variable. **maximum likelihood estimation of mean reverting processes** - maximum likelihood estimation of mean reverting processes jos e carlos garc a franco onward, inc. jcpollo@onwardinc abstract mean reverting processes are frequently used models in real options.

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