

Handbook Of Brownian Motion Facts And Formulae Probability And Its Applications

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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.

Handbook of Brownian Motion - Facts and Formulae

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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Introduction. There are two parts in this book. The first part is devoted mainly to the proper ties of linear diffusions in general and Brownian motion in particular. The second part consists of tables of distributions of functionals of Brownian motion and re lated processes. The primary aim of this book is to give an easy reference to a large number of facts and formulae associated to Brownian motion.

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