

Handbook Of Brownian Motion - Facts And Formulae (Probability And Its Applications) By Andrei N. Borodin;Paavo Salminen

By Andrei N. Borodin;Paavo Salminen

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Excursions in the martingale hypothesis. N. Borodin and Paavo Salminen, Handbook of
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with the acronym RBM) is a Wiener process in a space with reflecting boundaries.

Borodin Andrei N. and Salminen Paavo Handbook of Brownian Motion- Facts and Formulae Probability and Its applications, Birkhauser Second edition (2002)

There are two parts in this book. The first part is devoted mainly to the properties of linear diffusions in general and Brownian motion in particular.

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Handbook of Brownian Motion The purpose of this book is to give an easy reference to a large number of facts and formulae associated Brownian motion.