

Stochastic Differential Equations and Applications, Second Edition

By X Mao



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This advanced undergraduate and graduate text has now been revised and updated to cover the basic principles and applications of various types of stochastic systems, with much on theory and applications not previously available in book form. The text is also useful as a reference source for pure and applied mathematicians, statisticians and probabilists, engineers in control and communications, and information scientists, physicists and economists.

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Stochastic Differential Equations and Applications, Second Edition By X Mao Bibliography

Sales Rank: #3442824 in Books
Published on: 2008-01-13
Released on: 2007-12-30
Original language: English

• Number of items: 1

• Dimensions: 9.20" h x 1.10" w x 6.10" l, 1.40 pounds

• Binding: Paperback

• 440 pages

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Review

A helpful book for both experts and beginners in pure and applied mathematics, and in probability theory, systems dynamics, and control theory. An enjoyable read., (Review of the first edition) Professor Martynuk, Ukraine Academy of Sciences

...a welcome and important addition to stochastic differential equations. ...giving a clear presentation of the fundamental underpinnings of stochastic differential equations [including the] known theory. ...also the development of new results and methods. ...both the depth and breadth of the coverage are remarkable., Professor G.G. Yin, Wayne State University, USA

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