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Essentials of Stochastic Processes (3rd edition, Springer 2016) Ph.D. Students Talks Links Women in Probability. Grant Support. Most of this research has been supported by grants from the National Science Foundation. Rick Durrett rtd (at) math.duke.edu My smiling face

Rick Durrett's Home Page

Stochastic Processes. Text: "Essentials of Stochastic Processes", by Rick Durrett. There is a review chapter at the beginning of the text, which is a good summary of the probability that is assumed in the course. You should read this to make sure you are up to speed. The main subject of the course is Markov chains,...

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Essentials of Stochastic Processes | Richard Durrett ...

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Mathematics 171 - Spring 2011 - UCLA

Essentials of Stochastic Processes. Various technical tools developed in the course and used in an essential way include: Laplace transforms and moment generating functions, methods of solving recursions and systems of difference equations, ergodic and renewal theorems for Markov chains, and (discrete-time) martingales.

Essentials Of Stochastic Processes Durrett

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.

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Essentials of Stochastic Processes by Rick Durrett

Essentials of Stochastic Processes. Richard Durrett received his Ph.D. in Operations Research from Stanford in 1976. He taught at the UCLA math department for nine years and at Cornell for twenty-five before moving to Duke in 2010. He is the author of 8 books and almost 200 journal articles, and has supervised more than 40 Ph.D. students.

Essentials of Stochastic Processes

Essentials of Stochastic Processes. Designed for a Master's level course in stochastic processes, this text features the introduction and use of martingales, allowing much more to be done with Brownian motion, e.g., option pricing, and queueing theory are integrated into the Continuous Time Markov Chain and Renewal Theory chapters.

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STAT 150: Stochastic Processes (Fall 2015) This is a second course in Probability, studying the mathematically basic kinds of random process, intended for majors in Statistics and related quantitative fields. The prerequisite is STAT 134 or similar upper-division course.

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