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ItÃ´ calculus Wikipedia
January 14th, 2019 - ItÃ´ calculus named after Kiyoshi ItÃ´ extends the methods of calculus to stochastic processes such as Brownian motion see Wiener process It has important

Stochastic Calculus and Differential Equations for Physics
December 30th, 2018 - Stochastic calculus provides a powerful description of a specific class of stochastic processes in physics and finance However many econophysicists struggle to

Markov chain Wikipedia
January 14th, 2019 - A Markov chain is a stochastic process with the Markov property The term Markov chain refers to the sequence of random variables such a process moves through with

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