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The process also has many applications and is the main stochastic process used in stochastic calculus.

Stochastic process - Wikipedia

For Brownian motion, we refer to [74, 67], for stochastic processes to [16], for stochastic differential equation to [2, 55, 77, 67, 46], for random walks to [103], for Markov chains to [26, 90], for entropy and Markov operators [62]. For applications in physics and chemistry, see [111].

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Introduction to Stochastic Processes - Lecture Notes (with 33 illustrations)
Gordan Žitković Department of Mathematics The University of Texas at Austin

Introduction to Stochastic Processes - Lecture Notes

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Stochastic Process Theory and Its Applications | Hindawi

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