



An Introduction to Continuous-Time Stochastic Processes: Theory, Models, and Applications to Finance, Biology, and Medicine (Modeling and Simulation in Science, Engineering and Technology)

Vincenzo Capasso, David Bakstein

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Expanding on the first edition of *An Introduction to Continuous-Time Stochastic Processes*, this concisely written book is a rigorous and self-contained introduction to the theory of continuous-time stochastic processes. A balance of theory and applications, the work features concrete examples of modeling real-world problems from biology, medicine, industrial applications, finance, and insurance using stochastic methods. No previous knowledge of stochastic processes is required.

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