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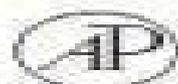
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the readers an ability to undertake numerical studies of stochastic differential equations that arise in their own disciplines and an understanding intuitive at least of the necessary theoretical background It is related to but can also be used independently of the monograph P E Kloeden and E Platen Numerical Solution of Stochastic Differential Equations Applications of Mathematics Series Vol 23 Springer Verlag Heidelberg 1992 which is more theoretical presenting a systematic treatment of time discretized numerical schemes for stochastic differential equations along with background material on probability and stochastic calculus To facilitate the parallel use of both books the presentation of material in this book follows that in the monograph closely Matrix-geometric Solutions in Stochastic Models Marcel F. Neuts,1994-01-01 Topics include matrix geometric invariant vectors buffer models queues in a random environment and more **On the Steady State Solution of GI/Ek/r Queue with Heterogeneous Servers** Stanford University. Department of Operations Research,1972 **Stochastic Dynamics and Energetics of Biomolecular Systems** Artem Ryabov,2015-11-28 This thesis both broadens and deepens our understanding of the Brownian world It addresses new problems in diffusion theory that have recently attracted considerable attention both from the side of nanotechnology and from the viewpoint of pure academic research The author focusses on the diffusion of interacting particles in restricted geometries and under externally controlled forces These geometries serve for example to model ion transport through narrow channels in cell membranes or a Brownian particle diffusing in an optical trap now a paradigm for both theory and experiment The work is exceptional in obtaining explicit analytically formulated answers to such realistic experimentally relevant questions At the same time with its detailed exposition of the problems and a complete set of references it presents a clear and broadly accessible introduction to the domain Many of the problem settings and the corresponding exact asymptotic laws are completely new in diffusion theory **Introduction To Stochastic Calculus With Applications (3rd Edition)** Fima C Klebaner,2012-03-21 This book presents a concise and rigorous treatment of stochastic calculus It also gives its main applications in finance biology and engineering In finance the stochastic calculus is applied to pricing options by no arbitrage In biology it is applied to populations models and in engineering it is applied to filter signal from noise Not everything is proved but enough proofs are given to make it a mathematically rigorous exposition This book aims to present the theory of stochastic calculus and its applications to an audience which possesses only a basic knowledge of calculus and probability It may be used as a textbook by graduate and advanced undergraduate students in stochastic processes financial mathematics and engineering It is also suitable for researchers to gain working knowledge of the subject It contains many solved examples and exercises making it suitable for self study In the book many of the concepts are introduced through worked out examples eventually leading to a complete rigorous statement of the general result and either a complete proof a partial proof or a reference Using such structure the text will provide a mathematically literate reader with rapid introduction to the subject and its advanced applications The book covers models in mathematical finance biology and engineering For mathematicians this book can be

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Current Advances in Distributed Computing and Communications Yechiam Yemini, 1987 This book grew out of a series of seminars presented by the authors to the Distributed Computing and Communications DCC group and others at Columbia University Seminal ideas were encouraged by seminar participants at the possible expense of full maturity The value of the concepts and not their full refinement was the primary goal so that state of the art research problems could be addressed This book is divided into two fairly loose sections The first covers research in the area of performance analysis of distributed systems The second deals with the areas of distributed processes and their communications parallel systems and VLSI systems

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