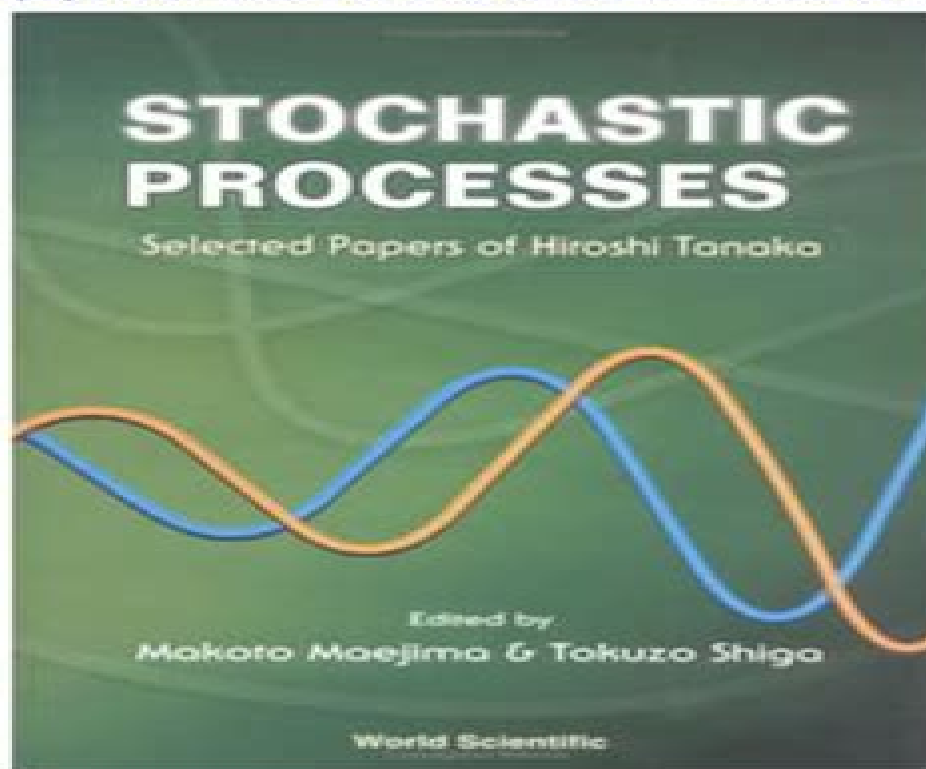


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Fractional Deterministic and Stochastic Calculus Giacomo Ascione, Yuliya Mishura, Enrica Pirozzi, 2023-12-31 Fractional calculus has emerged as a powerful and effective mathematical tool in the study of several phenomena in science and engineering. This text addressed to researchers, graduate students and practitioners combines deterministic fractional calculus with the analysis of the fractional Brownian motion and its associated fractional stochastic calculus and includes examples, exercises and problems that focus on computational aspects.

Brownian Motion René L. Schilling, Lothar Partzsch, 2012-05-29 Brownian motion is one of the most important stochastic processes in continuous time and with continuous state space. Within the realm of stochastic processes, Brownian motion is at the intersection of Gaussian processes, martingales, Markov processes, diffusions and random fractals, and it has influenced the study of these topics. Its central position within mathematics is matched by numerous applications in science, engineering and mathematical finance. Often textbooks on probability theory cover if at all Brownian motion only briefly. On the other hand, there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice. The authors' aim was to write a book which can be used as an introduction to Brownian motion and stochastic calculus and as a first course in continuous time and continuous state Markov processes. They also wanted to have a text which would be both a readily accessible mathematical back up for contemporary applications such as mathematical finance and a foundation to get easy access to advanced monographs. This textbook tailored to the needs of graduate and advanced undergraduate students covers Brownian motion starting from its elementary properties, certain distributional aspects, path properties and leading to stochastic calculus based on Brownian motion. It also includes numerical recipes for the simulation of Brownian motion.

Active Particles, Volume 4 José Antonio Carrillo, Eitan Tadmor, 2024-12-12 This edited volume collects nine surveys that present the state of the art in modeling, qualitative analysis and simulation of active particles focusing on specific applications in the natural sciences. As in the preceding Active Particles volumes, it blends diverse applications that demonstrate the interdisciplinary nature of the subject and the various mathematical tools available. Contributions were selected with the aim of covering a variety of viewpoints from modeling the interactions in collective dynamics of animals and

in population dynamics through neural networks semi supervised learning and Monte Carlo methods in optimization to kinetic and continuum theories with applications to aggregations and birth and death processes Mathematicians and other members of the scientific community interested in active matter and its many applications will find this volume to be a timely authoritative and valuable resource Mathematical Reviews ,2003 **Selected Papers** Gishirō Maruyama,1988

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