

# Introduction to Stochastic Processes

Second Edition



GREGORY F. LAWLER



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# Introduction To Stochastic Processes Second Edition

**Peter Watts Jones, Peter Smith**



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UK textbook on stochastic processes It has been updated with a new chapter on diffusion processes and Brownian motion has extended material on birth and death processes and epidemics plus new references throughout The examples and exercises have all been expanded and improved

**An Introduction to Stochastic Processes with Special Reference to Methods and Applications. 2nd Edition** M. S. Bartlett, 1966

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