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The Wiener process is a stochastic process with stationary and independent increments that are normally distributed based on the size of the increments. The Wiener process is named after Norbert Wiener, who proved its mathematical existence, but the process is also called the Brownian motion process or just Brownian motion due to its historical connection as a model for Brownian movement in ...

Stochastic process - Wikipedia

Stochastic refers to a randomly determined process. The word first appeared in English to describe a mathematical object called a stochastic process, but now in mathematics the terms stochastic process and random process are considered interchangeable. The word, with its current definition meaning random, came from German, but it originally came from Greek $\sigma \tau \delta \chi o \zeta$ (stókhos), meaning 'aim ...

Stochastic - Wikipedia

Microeconomics Consumers, firms, and general equilibrium: Arne Hallam (Iowa State), Microeconomics Nolan Miller (Harvard), Lecture Notes on Microeconomic Theory Robert Nau (Duke), Seminar in Choice Theory Sten Nyberg (SSE), Advanced Microeconomics Ariel Rubinstein (Tel Aviv), Lecture Notes in Microeconomic Theory: The Economic Agent Max Stinchcombe (Texas), Single-Person and Multi-Person ...

Lecture Notes Online - EconWiki

Une équation différentielle stochastique (EDS) est une généralisation de la notion d'équation différentielle prenant en compte un terme de bruit blanc.Les EDS permettent de modéliser des trajectoires aléatoires, tels des cours de bourse ou les mouvements de particules soumises à des phénomènes de diffusion.

Équation différentielle stochastique — Wikipédia

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