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Introduction to Stochastic Processes - CRC Press Book

Math 632 - Introduction to Stochastic Processes. This is the course homepage that also serves as the syllabus for the course. Here you will find homework assignments, our weekly schedule, and updates on scheduling matters. The Mathematics Department also has a general information page on this course.

Math 632 - Introduction to Stochastic Processes

n 1. as either the change in the asset price or as the amount won in the game at time n . Negative values indicate drops in price or money lost in the game. The basic idea of stochastic integration is to allow one to change one's portfolio (in the asset viewpoint) or change one's bet (in the game viewpoint).

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