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Introductory comments This is an introduction to stochastic calculus. I will assume that the reader has had a post-calculus course in probability or statistics.

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Introduction to Stochastic Processes - Lecture Notes (with 33 illustrations) Gordan Žitković

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### **Amazon.com: Introduction to Stochastic Processes ...**

Textbook: Gregory F. Lawler, Introduction to Stochastic Processes, 2nd edition. Syllabus: We plan to cover the following topics from the textbook: 1. Finite Markov chains (Chapter 0 and Chapter 1), 2. Countable Markov chains (Chapter 2), 3. Continuous-time Markov chains (Chapter 3), 4. Martingales (Chapter 5).

### **Math/Stat 554 - public.iastate.edu**

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Math 56a: Introduction to Stochastic Processes and Models Kiyoshi Igusa, Mathematics August 31, 2006 A stochastic process is a random process which evolves with time. The basic model is the Markov chain. This is a set of "states" together with transition probabilities from one state to another.

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