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A First Course in Stochastic Processes - 2nd Edition

Recommended Supplementary Text (same level): Samuel Karlin and Howard M. Taylor, A First Course in Stochastic Processes, second edition, Academic Press, New York, 1997, ISBN 0123985528. (not needed, but might prove helpful)

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A First Course in Stochastic Processes, Howard M. Taylor and Samuel Karlin, 2 nd Edition, Academic Press Stochastic Processes , S.M. Ross, John Wiley & Sons, New York The class will be based mostly on the required text.

MA 583 - Introduction to Stochastic Processes-Spring 2018 - BU

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