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I used this text to supplement Dr. Lawler's measure-theoretic stochastic calculus course in the finmath program at the University of Chicago. The text covers stochastic processes at an advanced undergraduate level without measure theory, which was exactly what I needed to help plug holes in

my understanding.

Introduction to Stochastic Processes (Chapman & Hall/CRC ...
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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Notes on Stochastic Processes Kiyoshi Igusa December 17, 2006. ii These are lecture notes from a an undergraduate course given at Brandeis University in Fall 2006 using the second edition of Gregory Lawler's book "Introduction to Stochastic Processes". Contents Syllabus 0. Linear equations

... basic solutions (c) cost function ...

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