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Wybrane artykuły lub inne prace z usługi Cross-Ref:

Anomalous diffusion with transient subordinators: A link to compound relaxation laws, DOI: 10.1063/1.4863995

Simulation and Chaotic Behavior of  $\alpha$ -Stable Stochastic Processes, DOI: 10.1201/9781003208877

Preliminary Remarks, DOI: 10.1201/9781003208877-1

Option pricing proposals under the generalized hyperbolic model, DOI: 10.1080/15326349708807455

Stochastic Integration, DOI: 10.1201/9781003208877-4

A Statistical Approach to Relaxation in Glassy Materials, DOI: 10.1007/978-94-009-3965-3\_22

Convergence of Approximate Methods, DOI: 10.1201/9781003208877-8

Spectral Representations of Stationary Processes, DOI: 10.1201/9781003208877-5

Chaotic Behavior of Stationary Processes, DOI: 10.1201/9781003208877-9

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Computer Approximations of Continuous Time Processes, DOI: 10.1201/9781003208877-6

Examples of  $\alpha$ -Stable Stochastic Modeling, DOI: 10.1201/9781003208877-7

Anomalous diffusion approach to non-exponential relaxation in complex physical systems, DOI: 10.1016/j.cnsns.2015.01.001

Diffusion and relaxation controlled by tempered  $\alpha$ -stable processes, DOI: 10.1016/j.cnsns.2015.01.001

Fractal market hypothesis and two power-laws, DOI: 10.1016/s0960-0779(98)00295-1

Computer simulation of Lévy  $\alpha$ -stable variables and processes, DOI: 10.1007/3-540-60188-0\_67

Computer Simulation of  $\alpha$ -Stable Random Variables, DOI: 10.1201/9781003208877-3

Fractional Fokker-Planck dynamics: Stochastic representation and computer simulation, DOI: 10.1103/physreve.75.016708

A conditionally exponential decay approach to scaling in finance, DOI: 10.1016/s0378-4371(98)00547-0

Asymptotic behaviour of stochastic systems with conditionally exponential decay property, DOI: 10.4064/am-23-4-379-394

Dominujący współpracownicy: