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Arithmetic Brownian
motion: solution, mean,
variance, covariance,
calibration, and,
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~~Geometric Brownian~~

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~~Motivation and Solution~~

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~~Motion-II Brownian~~

~~Motion (Wiener~~

~~process)~~

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~~Quadratic and Total~~

~~Variation of Brownian~~

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Applications Building
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Often textbooks on probability theory cover, if at all, Brownian motion only briefly. On the other hand, there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice. The authors' aim was to write a book which can be used as an introduction to

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textbook, tailored to the

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starting from its

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aspects, path properties,

and leading to stochastic

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motion plays a special
role, since it shaped the
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helped scientists achieve major breakthroughs that pushed forward the frontiers of science and technology. Spanning four centuries of discovery—from René Descartes, whose demon could hijack sensorial reality, to James Clerk Maxwell, whose molecular-sized demon deftly broke the second law of thermodynamics,

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to Darwin, Einstein,
Feynman, and
beyond—Jimena Canales
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science and the demons
that bedevil it. She
reveals how the greatest
scientific thinkers used
demons to explore
problems, test the limits
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better understand nature.
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familiar helped unlock

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the secrets of entropy,
heredity, relativity,
quantum mechanics, and
other scientific

wonders—and continue
to inspire breakthroughs
in the realms of
computer science,
artificial intelligence,
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once was, but the
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