

Stochastic Calculus For Fractional Brownian Motion And Related Processes 1st Edition

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Stochastic calculus Wikipedia

November 9th, 2018 - The best known stochastic process to which stochastic calculus is applied is the Wiener process named in honor of Norbert Wiener which is used for modeling Brownian motion as described by Louis Bachelier in 1900 and by Albert Einstein in 1905 and other physical diffusion processes in space of particles subject to random forces

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