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A GUIDE TO FIRST-PASSAGE PROCESSES (PAPERBACK)



CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2007. Paperback. Condition: New. Language: English. Brand New Book ***** Print on Demand *****. First-passage properties underlie a wide range of stochastic processes, such as diffusion-limited growth, neuron firing and the triggering of stock options. This book provides a unified presentation of first-passage processes, which highlights its interrelations with electrostatics and the resulting powerful consequences. The author begins with a presentation of fundamental theory including the connection between the occupation and first-passage probabilities of a...

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- Authored by Sidney Redner
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