



Esercizi di matematica: processi stocastici (Italian Edition)

Simone Malacrida

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In questo libro sono svolti degli esercizi riguardo i seguenti argomenti matematici:

catene di Markov e processi stocastici markoviani

processi stocastici tempo dipendenti e tempo indipendenti

passegiate aleatorie e moto browniano

Sono altresì presentati dei cenni teorici iniziali per fare comprendere lo svolgimento degli esercizi.

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