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Introduction

David Duvenaud (U of T) --Latent Stochastic Differential Equations

17. Stochastic Processes II ~~Ponds and small lakes~~ ~~Naturalists' Handbook No. 32~~ Brownian motion and non-equilibrium statistical physics - 1 of 3 **Handbook Of**

Brownian Motion Facts

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The purpose of this book is to give an easy reference to a large number of facts and formulae associated with Brownian motion. The book consists of two parts. The first one - theory part - is devoted to properties of linear diffusions in general and Brownian motion in particular. Results are given mainly without proofs.

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The book consists of two parts. The first one - theory part - is devoted to properties of linear diffusions in general and Brownian motion in particular. Results are given mainly without proofs. The second one - formula part - is a table of distributions of functionals of Brownian motion and related processes. The collection contains more than 2500 numbered formulae.

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Handbook of Brownian Motion - Facts and Formulae (Second Edition) A. Borodin, P. Salminen 2003. 127. On the exact simulation of (skew) Brownian diffusions with discontinuous drift. Sara Mazzonetto 2017. 1. A multiscale guide to Brownian motion. D. Grebenkov, D. Beliaev, P. Jones 2016. 9. 1,627 Citations. Citation Type. Citation Type.

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The second part consists of tables of distributions of functionals of Brownian motion and related processes. The primary aim of this book is to give an easy reference to a large number of facts and formulae associated to Brownian motion.

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Handbook of Brownian Motion - Facts and Formulae. Preface to the first edition. ix
Preface to the second edition xi Notation xiii Part I: THEORY Chapter I. Stochastic processes in general 1
1. Basic definitions 1
2. Markov processes, transition functions, resolvents, and generators 3
3. Feller processes, Feller-Dynkin processes, and the strong Markov property 5
4.

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Handbook of Brownian Motion - Facts and Formulae 899 Appendix 2 is a brief exposition of special functions and their properties. It is valuable, because many special functions appear in the formulae. Appendix 3 is dedicated to inverse Laplace transforms. Appendix 4 on differential equations is useful, when the

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Feynman-Kac formula is used.

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