



Stochastic Differential Equations and Applications, Second Edition

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Review

A helpful book for both experts and beginners in pure and applied mathematics, and in probability theory, systems dynamics, and control theory. An enjoyable read., (Review of the first edition) Professor Martynuk, Ukraine Academy of Sciences

...a welcome and important addition to stochastic differential equations. ...giving a clear presentation of the fundamental underpinnings of stochastic differential equations [including the] known theory. ...also the development of new results and methods. ...both the depth and breadth of the coverage are remarkable., Professor G.G. Yin, Wayne State University, USA

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