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Stochastic Tools in Mathematics and Science

**Alexandre J. Chorin
Ole H. Hald**

Stochastic Tools In Mathematics And Science

Arturo Cuomo

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Stochastic Tools in Mathematics and Science Alexandre J. Chorin,Ole H Hald,2009-07-24 Stochastic Tools in Mathematics and Science is an introductory book on probability based modeling It covers basic stochastic tools used in physics chemistry engineering and the life sciences The topics covered include conditional expectations stochastic processes Brownian motion and its relation to partial differential equations Langevin equations the Liouville and Fokker Planck equations as well as Markov chain Monte Carlo algorithms renormalization and dimensional reduction and basic equilibrium and non equilibrium statistical mechanics The applications include data assimilation prediction from partial data spectral analysis and turbulence A noteworthy feature of the book is the systematic analysis of memory effects The presentation is mathematically attractive and should form a useful bridge between the theoretical treatments familiar to mathematical specialists and the more practical questions raised by specific applications The book is based on lecture notes from a class that has attracted graduate and advanced undergraduate students from mathematics and from many other science departments at the University of California Berkeley Each chapter is followed by exercises The book will be useful for scientists and engineers working in a wide range of fields and applications

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Digital And The Real World, The: Computational Foundations Of Mathematics,

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