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quite enjoying) the above mentioned textbook for my

own self-study of the subject. Chapter one introduces

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fundamental notions are also introduced. Good

examples are provided, then of course ...

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Introduction to Stochastic Processes (STAT217, Winter 2001) The first of two quarters exploring the rich theory of stochastic processes and some of its many applications.

Introduction to Stochastic Processes

In addition to conciseness, the authors (in my edition Hoel, Port, and Stone) have made a commendable effort to present the reader with clear and concrete definitions, compact theorems (many proven), and abundant useful examples.

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