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Brownian motion is one of the most important stochastic processes in continuous time and with continuous state space. Within the realm of stochastic processes, Brownian motion is at the intersection of Gaussian processes, martingales, Markov processes, diffusions and random fractals, and it has influenced the study of these topics. Its central position within mathematics is matched by numerous applications in science, engineering and mathematical finance. Often textbooks on probability theory cover, if at all, Brownian motion only briefly. On the other hand, there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice. The authors' aim was to write a book which can be used as an introduction to Brownian motion and stochastic calculus, and as a first course in continuous-time and continuous-state Markov processes. They also wanted to have a text which would be both a readily accessible mathematical back-up for contemporary applications (such as mathematical finance) and a foundation to get easy access to advanced monographs. This textbook, tailored to the needs of graduate and advanced undergraduate students, covers Brownian motion, starting from its elementary properties, certain distributional aspects, path properties, and leading to stochastic calculus based on Brownian motion. It also includes numerical recipes for the simulation of Brownian motion.

Stochastic processes occur everywhere in the sciences, economics and engineering, and they need to be understood by (applied) mathematicians, engineers and scientists alike. This book gives a gentle introduction to Brownian motion and stochastic processes, in general. Brownian motion plays a special role, since it shaped the whole subject, displays most random phenomena while being still easy to treat, and is used in many real-life models. In this new edition, much material is added, and there are new chapters on "Wiener Chaos and Iterated Itô Integrals" and "Brownian Local Times".

Stochastic processes occur everywhere in sciences and engineering, and need to be understood by applied mathematicians, engineers and scientists alike. This book introduces the reader gently to the subject. Brownian motions are a stochastic process, central to many applications and easy to treat. The new edition enlarges the existing chapters and offers new full chapters on Wiener Chaos and Iterated Integrals and Brownian Local Times.

This is the second updated and extended edition of the successful book on Feynman-Kac theory. It offers a state-of-the-art mathematical account of functional integration methods in the context of self-adjoint operators and semigroups using the concepts and tools of modern stochastic analysis. The first volume concentrates on Feynman-Kac-type formulae and Gibbs measures.

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These notes are based on a course of lectures given by Professor Nelson at Princeton during the spring term of 1966. The subject of Brownian motion has long been of interest in mathematical probability. In these lectures, Professor Nelson traces the history of earlier work in Brownian motion, both the mathematical theory, and the natural phenomenon with its physical interpretations. He continues through recent dynamical theories of Brownian motion, and concludes with a discussion of the relevance of these theories to quantum field theory and quantum statistical mechanics.

"This is a magnificent book! Its purpose is to describe in considerable detail a variety of techniques used by probabilists in the investigation of problems concerning Brownian motion....This is THE book for a capable graduate student starting out on research in probability: the effect of working through it is as if the authors are sitting beside one, enthusiastically explaining the theory, presenting further developments as exercises." –BULLETIN OF THE L.M.S.

Encompassing both introductory and more advanced research material, these notes deal with the author's contributions to stochastic processes and focus on Brownian motion processes and its derivative white noise. Originally published in 1970. The Princeton Legacy Library uses the latest print-on-demand technology to again make available previously out-of-print books from the distinguished backlist of Princeton University Press. These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions. The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905.

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Molecular Machines presents a dynamic new approach to the physics of enzymes and DNA from the perspective of materials science. Unified around the concept of molecular deformability—how proteins and DNA stretch, fold, and change shape—this book describes the complex molecules of life from the innovative perspective of materials properties and dynamics, in contrast to structural or purely chemical approaches. It covers a wealth of topics, including nonlinear deformability of enzymes and DNA; the chemo-dynamic cycle of enzymes; supra-molecular constructions with internal stress; nano-rheology and viscoelasticity; and chemical kinetics, Brownian motion, and barrier crossing. Essential reading for researchers in materials science, engineering, and nanotechnology, the book also describes the landmark experiments

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that have established the materials properties and energy landscape of large biological molecules. Molecular Machines is also ideal for the classroom. It gives graduate students a working knowledge of model building in statistical mechanics, making it an essential resource for tomorrow's experimentalists in this cutting-edge field. In addition, mathematical methods are introduced in the bio-molecular context—for example, DNA conformational transitions are used to illustrate the transfer matrix formalism. The result is a generalized approach to mathematical problem solving that enables students to apply their findings more broadly. Molecular Machines represents the next leap forward in nanoscience, as researchers strive to harness proteins, enzymes, and DNA as veritable machines in medicine, technology, and beyond.

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