



Theory and Applications of Stochastic Processes: An Analytical Approach (Applied Mathematical Sciences)

Zeev Schuss

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Stochastic processes and diffusion theory are the mathematical underpinnings of many scientific disciplines, including statistical physics, physical chemistry, molecular biophysics, communications theory and many more. Many books, reviews and research articles have been published on this topic, from the purely mathematical to the most practical.

This book offers an analytical approach to stochastic processes that are most common in the physical and life sciences, as well as in optimal control and in the theory of filtering of signals from noisy measurements. Its aim is to make probability theory in function space readily accessible to scientists trained in the traditional methods of applied mathematics, such as integral, ordinary, and partial differential equations and asymptotic methods, rather than in probability and measure theory.

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