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Grimmett and Stirzaker, Probability and Random Processes (with most of our material, in a friendly proof oriented style). Shreve, Stochastic Calculus for Finance II: Continuous time models, Ch. 1,2,3 A,B (covering

same material as the course, but more closely oriented towards stochastic calculus).

Stochastic Processes - Stanford University

5.0 out of 5 stars Absolutely fantastic introduction to probability and process modeling. Reviewed in the United States on December 23, 2015. Verified Purchase. I approached this book as an experienced engineer who had not had any background in probability & statistics and needed to understand it for a development project. It's extremely well ...

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Geared toward college seniors and first-year graduate students, this volume is designed for a one-semester course in probability and stochastic processes. The sole prerequisite is a familiarity with system analysis, including state-variable and Laplace-transform concepts, and two appendixes provide a review of these concepts.

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