



# From Elementary Probability to Stochastic Differential Equations with MAPLE

*Sasha Cyganowski, Peter Kloeden, Jerzy Ombach*

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**From Elementary Probability to Stochastic Differential Equations with MAPLE** Sasha Cyganowski, Peter Kloeden, Jerzy Ombach

This is an introduction to probabilistic and statistical concepts necessary to understand the basic ideas and methods of stochastic differential equations. Based on measure theory, which is introduced as smoothly as possible, it provides practical skills in the use of MAPLE in the context of probability and its applications. It offers to graduates and advanced undergraduates an overview and intuitive background for more advanced studies.

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