

Elements of the Random Walk: An introduction for Advanced Students and Researchers

Joseph Rudnick, George Gaspari



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Random walks have proven to be a useful model in understanding processes across a wide spectrum of scientific disciplines. This book is an introduction to some of the most powerful and general techniques used in the application of these ideas. Its self-contained text will appeal to graduate students across science, engineering and mathematics who need to understand the applications of random walk techniques, as well as to established researchers.

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