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Sommario/riassunto

Based on lectures given by one of the authors with many years of experience in teaching stochastic processes, this textbook is unique in combining basic mathematical and physical theory with numerous simple and sophisticated examples as well as detailed calculations. In addition, applications from different fields are included so as to strengthen the background learned in the first part of the book. With its exercises at the end of each chapter (and solutions only available to lecturers) this book will benefit students and researchers at different educational levels. Solutions manual available for lecturers on www.wiley-vch.de.