
Random Processes For Classical Equations Of Mathematical Physics

gaussian processes for machine learning - c. e. rasmussen & c. k. i. williams, gaussian processes for machine learning, the mit press, 2006, isbn 026218253x. 2006 massachusetts institute of technology.c www ...
lectures on stochastic processes - university of arizona - 8 chapter 1. random walk starting at x . we have just seen that if $x=1$, then t_2