



# **An Introduction to Stochastic Dynamics (Cambridge Texts in Applied Mathematics)**

*Jinqiao Duan*

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The mathematical theory of stochastic dynamics has become an important tool in the modeling of uncertainty in many complex biological, physical, and chemical systems and in engineering applications - for example, gene regulation systems, neuronal networks, geophysical flows, climate dynamics, chemical reaction systems, nanocomposites, and communication systems. It is now understood that these systems are often subject to random influences, which can significantly impact their evolution. This book serves as a concise introductory text on stochastic dynamics for applied mathematicians and scientists. Starting from the knowledge base typical for beginning graduate students in applied mathematics, it introduces the basic tools from probability and analysis and then develops for stochastic systems the properties traditionally calculated for deterministic systems. The book's final chapter opens the door to modeling in non-Gaussian situations, typical of many real-world applications. Rich with examples, illustrations, and exercises with solutions, this book is also ideal for self-study.

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