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Within the realm of stochastic processes, Brownian motion is at the intersection of Gaussian processes, martingales, Markov processes, diffusions and random fractals, and it has influenced the ...

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Brownian motion is at the  
intersection of Gaussian  
processes, martingales,  
Markov processes, diffusions  
and random fractals, and it  
has influenced the study of  
these topics. Its central  
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at all, Brownian motion only  
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## Textbook

Brownian motion is one of the most important stochastic processes in continuous time and with continuous state space. Within the realm of stochastic processes, Brownian motion is at the intersection of Gaussian processes, martingales, Markov processes, diffusions and random fractals, and it has influenced the study of these topics. Its central position within mathematics is matched by numerous applications in science, engineering and mathematical finance. Often textbooks on probability theory cover, if at all, Brownian motion only

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