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but you have to write up your own solution. There are a number of good practice problems in Chapter 6 of Lawler: Introduction to Stochastic Processes

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Introduction to Stochastic Processes, and it has very doable nice simple problems and a lot of examples that only bad side is that there are no solution.

One of the classes that I skipped was Stochastic Processes and I knew that I needed to catch up. Gregory F. Lawler. 8 > Want to discover more products?

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