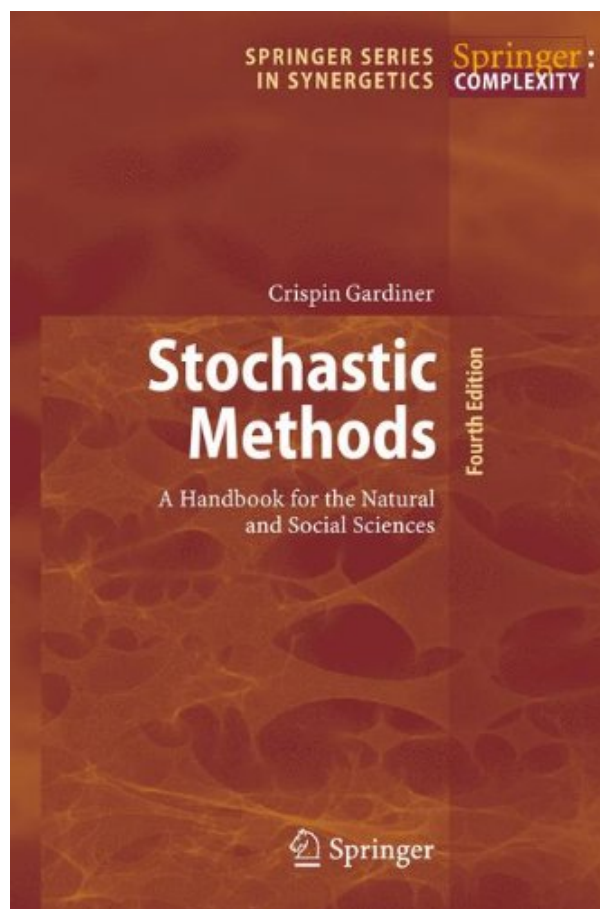
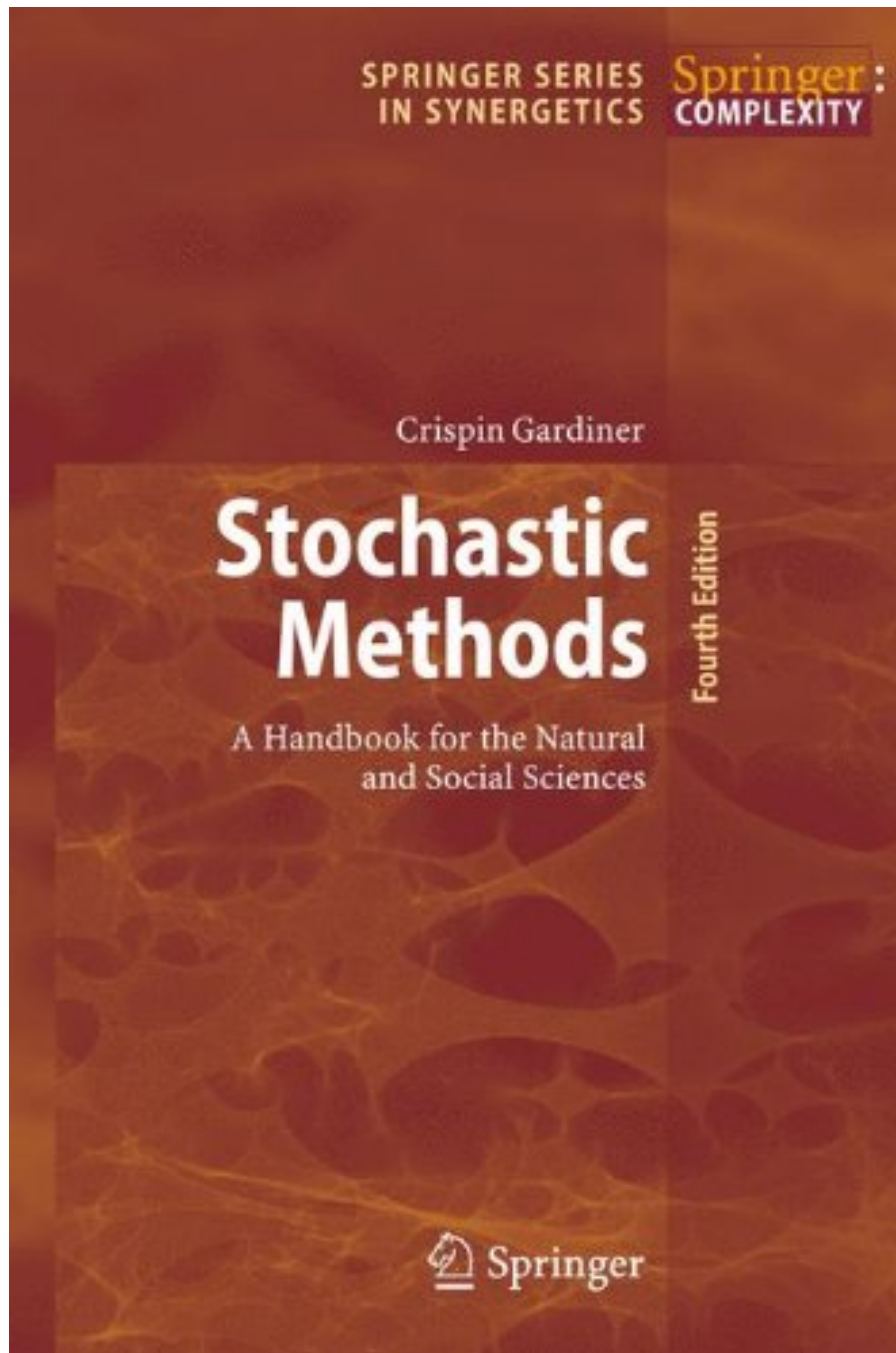


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From the reviews of the fourth edition:

“This is the fourth edition of a textbook intended for everyone interested in practising stochastic processes. ... this fourth one is ‘thoroughly revised and augmented, and has been completely reset. ... this new edition is designed to cater better for the wider readership as well as to those [he] originally had in mind’. ... The bibliography is well presented, with a list of the references cited in each chapter, a commented global bibliography and an author index.” (Yves Elskens, *Belgian Physical Society Magazine*, Issue 2, 2012)

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In the third edition of this classic the chapter on quantum Markov processes has been replaced by a chapter on numerical treatment of stochastic differential equations to make the book even more valuable for practitioners.

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By LYM

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By Melanie

This book is awesome for learning how to do calculations on stochastic processes. even more important, it's also useful for referencing later when you need to do these calculations in your own projects. There's good reason this book is a classic!

0 of 0 people found the following review helpful.

very useful book

By Frank Inkland

Two books on stochastic methods I love most are Gardiner's Stochastic Methods and Van Kampen's stochastic processes

in physics and chemistry. Both books are very informative, but their contents are not identical and even when the same topics

are discussed two authors' expositions are often different, so it would be much more desirable if both books

are available at the same time. In brief, this is a great book by an expert in quantum noise and quantum optics.

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