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Diffusion Processes and their Sample Paths (Classics in Mathematics series) by Kiyosi Itô. Since its first publication in 1965 in the series <I>Grundlehren der mathematischen Wissenschaften</I> this book has had a profound and enduring influence on research into the stochastic processes associated with diffusion phenomena.

Diffusion Processes and their Sample Paths by Itô, Kiyosi ...

as documented in his classic work with K. Ito, *Diffusion Processes and Their Sample Paths* (Springer, 1965). This was followed by his *Stochastic Integrals* (Academic Press, 1969). This book led the way to understanding the close connections between probability and partial differential equations, especially in

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Since its first publication in 1965 in the series Grundlehren der mathematischen Wissenschaften this book has had a profound and enduring influence on research into the stochastic processes associated with diffusion phenomena. Generations of mathematicians have appreciated the clarity of the descriptions given of one- or more- dimensional diffusion processes and the mathematical insight provided into Brownian motion. Now, with its republication in the Classics in Mathematics it is hoped that a new generation will be able to enjoy the classic text of Itô and McKean.

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These notes are based on a one-quarter course given at the Department of Biophysics and Theoretical Biology of the University of Chicago in 1916. The course was directed to graduate students in the Division of Biological Sciences with interests in population biology and neurobiology. Only a slight acquaintance with probability and differential equations is required of the reader. Exercises are interwoven with the text to encourage the reader to play a more active role and thus facilitate his digestion of the material. One aim of these notes is to provide a heuristic approach, using as little mathematics as possible, to certain aspects of the theory of stochastic processes that are being increasingly employed in some of the population biology and neurobiology literature. While the subject may be classical, the novelty here lies in the approach and point of view, particularly in the applications such as the approach to the neuronal firing problem and its related diffusion approximations. It is a pleasure to thank Professors Richard C. Lewontin and Arnold J.F. Siegert for

their interest and support, and Mrs. Angell Pasley for her excellent and careful typing. I . PRELIMINARIES 1. Terminology and Examples Consider an experiment specified by: a) the experiment's outcomes, ω , forming the space S ; b) certain subsets of S (called events) and by the probabilities of these events.

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