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Chaos theory is a branch of mathematics focusing on the behavior of dynamical systems that are highly sensitive to initial conditions. "Chaos" is an interdisciplinary theory stating that within the apparent randomness of chaotic complex systems, there are underlying patterns, constant feedback loops, repetition, self-similarity, fractals, self-organization, and reliance on programming at the ...

Chaos theory - Wikipedia

The word stochastic is an adjective in English that describes something that was randomly determined. The word first appeared in English to describe a mathematical object called a stochastic process, but now in mathematics the terms stochastic process and random process are considered interchangeable. The word, with its current definition meaning random, came from German, but it originally ...

Stochastic - Wikipedia

Books (with U. Franz) Probability on Real Lie Algebras, Cambridge Tracts in Mathematics, 2016, 302 pages. Stochastic Finance - An Introduction with Market Examples, Chapman & Hall/CRC Financial Mathematics Series, 2014, 441 pages. e-book - solutions manual. Understanding Markov Chains - Examples and Applications, Springer Undergraduate Mathematics Series, Springer, 2013, 354 pages.

Nicolas Privault - Nanyang Technological University

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Masahiko Egami - $\tilde{a}^0 - \tilde{e} f \frac{1}{2} \tilde{a} \tilde{a} \tilde{f} \tilde{a} - !$

Marek Rutkowski is a member of the Applied Mathematics Research Group, working in the area of Financial Mathematics. Modern Financial Mathematics is based on Stochastic Analysis and is concerned with modelling financial markets, pricing derivatives contracts and understanding risk.

Professor Marek Rutkowski - The University of Sydney

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