

NPTEL COURSE
PHYSICAL APPLICATIONS OF STOCHASTIC PROCESSES

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This course comprises 29 lectures. The notes that follow only deal with the topics discussed in Lectures 1 to 11. Exercises are marked with a star. The extended 'Quiz' following the notes covers both this material as well as the topics discussed in the rest of the course (Lectures 12 to 29). Answers and solutions are given at the end of this write-up. The impertinence of Autocorrect is responsible for any typos that remain!

Reference books and suggested further reading

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Feller W: *An Introduction to Probability Theory and Its Applications*, Vols. 1 & 2 (Wiley).

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Wong E: *Introduction to Random Processes* (Springer).

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