



# Stochastic Methods: A Handbook for the Natural and Social Sciences (Springer Series in Synergetics)

By Crispin Gardiner

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In the third edition of this classic the chapter on quantum Markov processes has been replaced by a chapter on numerical treatment of stochastic differential equations to make the book even more valuable for practitioners.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

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### Editorial Review

#### Review

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)

#### From the Back Cover

This fourth edition of the classic text "A Handbook of Stochastic Methods" has been significantly augmented, thoroughly revised, and restructured to accomodate the new material within a systematic logical framework. This new edition adheres the original aim: "to make available in simple language and deductive form, the many formulae and methods that can be found in the literature on stochastic methods."

A new chapter on the applications of stochastic methods in finance provides an introduction to this field using the same simple kind of language as the other parts of the book. This chapter also includes an introduction to Lévy processes, which have found to be very useful in simulating financial systems where more accuracy is required than is available from simple Brownian motion models. New material is also provided on the approach to the white noise limit, on the applications of Poisson representation methods to population dynamics, and on several other applications of stochastic methods.

#### From the reviews of previous editions

"Extremely well written and informative... clear, complete, and fairly rigorous treatment of a larger number of very basic concepts in stochastic theory." (*Journal of Quantum Electronics*)

"A first class book." (*Optica Acta*)

"Ideal for people who need a clear introduction to stochastic mathematics and their applications in physical sciences... an excellent self study and reference book." (*Quantnotes.com*)

"This well-established volume takes a supreme position [among the many books on the subject].. This extremely valuable contribution to the field of applied stochastic methods can be recommended to graduate students, researchers, and university teachers." (*Optimization*)

### Users Review

#### From reader reviews:

**Amy McCarter:**

Precisely why? Because this Stochastic Methods: A Handbook for the Natural and Social Sciences (Springer Series in Synergetics) is an unordinary book that the inside of the book waiting for you to snap the idea but latter it will shock you with the secret the idea inside. Reading this book next to it was fantastic author who else write the book in such wonderful way makes the content interior easier to understand, entertaining technique but still convey the meaning thoroughly. So , it is good for you for not hesitating having this any longer or you going to regret it. This amazing book will give you a lot of positive aspects than the other book possess such as help improving your proficiency and your critical thinking technique. So , still want to hold up having that book? If I were you I will go to the reserve store hurriedly.

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