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The purpose of this book is to give an easy reference to a large number of facts and formulae associated with Brownian motion. The book consists of two parts. The first one - theory part - is devoted to properties of linear diffusions in general and Brownian motion in particular. Results are

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given mainly without proofs.

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to Brownian motion in a style of a handbook. It is divided into two parts, which are preceded by the prefaces to the first and to the second edition. Part I is devoted to theory, while Part II contains tables with numbered formulae associated to Brownian motion and other diffusions. There are appendices at the end of each part.

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1 This is a list of more relevant changes/corrections made in the second edition of HANDBOOK OF BROWNIAN MOTION - FACTS AND FORMU-LAE. published year 2002 by Birkhauser Verlag.

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