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The index should be used in conjunction with the Bibliography and the Index of Notation. Numbers following entries are page numbers which, if accompanied by (Pr. *n*), refer to Problem *n* on that page. Within the index we use the abbreviations "BM" for Brownian motion and "LIL" for law of iterated logarithm.

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René L. Schilling

Brownian Motion

A Guide to Random Processes and Stochastic Calculus

With a Chapter on Simulation by Björn Böttcher

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Online Resources

www.motapa.de/brownian_motion

Book Cover

The cover shows a photograph of the *Quantum Cloud* sculpture by Antony Gormley in London, almost directly on the Greenwich Meridian (51° 30' 6.48" N and 0° 00' 32.76" E). It is approximately 30 metres high and portrays a figure appearing in a cloud of tetrahedron-shaped metal pieces; the cloud around the figure was constructed with the help of a random walk algorithm.

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