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Itô calculus, named after Kiyoshi Itô, extends the methods of calculus to stochastic processes such as Brownian motion (see Wiener process). It has important applications in mathematical finance and stochastic differential equations. The central concept is the Itô stochastic integral, a stochastic generalization of the Riemann–Stieltjes integral in analysis.

Itô calculus - Wikipedia

In mathematical modeling, statistical modeling and experimental sciences, the values of dependent variables depend on the values of independent variables. The dependent variables represent the output or outcome whose variation is being studied. The independent variables, also known in a statistical context as regressors, represent inputs or causes, that is, potential reasons for variation.

Dependent and independent variables - Wikipedia

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Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

Glossary of research economics - econterms

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Systems Simulation: The Shortest Route to Applications. This site features information about discrete event system modeling and simulation. It includes discussions on descriptive simulation modeling, programming commands, techniques for sensitivity estimation, optimization and goal-seeking by simulation, and what-if analysis.

Modeling and Simulation - ubalt.edu

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