

# Affine Diffusions And Related Processes: Simulation, Theory And Applications (Bocconi & Springer Series) By Aurélien Alfonsi

By Aurélien Alfonsi

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(2007). Affine matrix-valued diffusions. Probability Theory and Related Fields 156 229-248. 11.

Shkolnikov Limits of multilevel TASEP and related processes.

<http://www.stat.berkeley.edu/~mshkolni/>

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