

Processes with Long-Range Correlations

Theory and Applications

Processes with long range correlations occur in a wide variety of fields ranging from physics and biology to economics and finance. This book, suitable for both graduate students and specialists, brings the reader up to date on this rapidly developing field. A distinguished group of experts have been brought together to provide a comprehensive and well-balanced account of basic notions and recent developments. The book is divided into two parts. The first part deals with theoretical developments in the area. The second part comprises chapters dealing primarily with three major areas of application: anomalous diffusion, economics and finance, and biology (especially neuroscience).

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