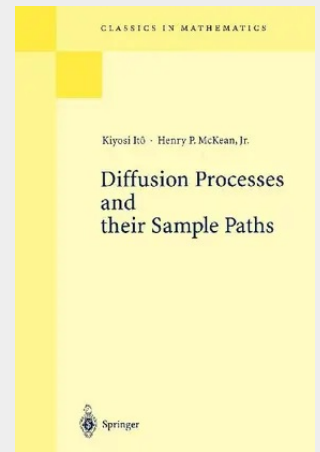


Diffusion Processes and their Sample Paths

Since its first publication in 1965 in the series *Grundlehren der mathematischen Wissenschaften* this book has had a profound and enduring influence on research into the stochastic processes associated with diffusion phenomena. Generations of mathematicians have appreciated the clarity of the descriptions given of one- or more-dimensional diffusion processes and the mathematical insight provided into Brownian motion. Now, with its republication in the *Classics in Mathematics* it is hoped that a new generation will be able to enjoy the classic text of Itô and McKean.

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