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The Theory of Stochastic Processes. By D. R. Cox and H. D. Miller. London, Methuen, 1965. x, 398 p. 70 s.

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The theory of stochastic processes is considered to be an important contribution to mathematics and it continues to be an active topic of research for both theoretical reasons and applications.

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Cox studied mathematics at St John's College, Cambridge and obtained his PhD from the University of Leeds in 1949, advised by Henry Daniels and Bernard Welch. He was employed from 1944 to 1946 at the Royal Aircraft Establishment, from 1946 to 1950 at the Wool Industries Research Ass Sir David Roxbee Cox FRS, FBA is a prominent British ...

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