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An R package called "sde" provides functions with easy interfaces ready to be used on empirical data from real life applications. Although it contains a wide range of results, the book has an introductory character and necessarily does not cover the whole spectrum of simulation and inference for general stochastic differential equations.

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Here we introduce a stochastic simulation and statistical inference platform for modeling detailed transcriptional kinetics in prokaryotic systems, which has not been solved analytically. The model includes stochastic two-state gene activation, mRNA synthesis initiation and stepwise elongation, release to the cytoplasm, and stepwise co-transcriptional degradation.

*Stochastic simulation and statistical inference platform ...*

Simulation and Inference for Stochastic Differential Equations: With R Examples, by Stefano M. Iacus (Springer, New York, 2008), pp. xviii + 286. This book contains four chapters. Chapter 1 contains a theoretical introduction to the subject of stochastic differential equations and discusses several classes of stochastic processes that

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A stochastic simulation is an algorithm that creates samples from a potentially complex stochastic process by explicitly sampling from all its sub-processes (Figs 1 and 2). This sampling allows researchers to model stochastic ecological processes exactly as they are known or conjectured without having to concentrate on the

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mathematical

*SYNTHESIS Statistical inference for stochastic simulation ...*

Iacus: Simulation and Inference for Stochastic Differential Equations (continued after index) Stefano M. Iacus Simulation and Inference for Stochastic Differential Equations With R Examples 123. Stefano M. Iacus Dept. Economics, Business and Statistics University of Milan Via Conservatorio, 7

*Springer Series in Statistics - Yale University*

The term stochastic simulation refers to the method of drawing samples from a potentially complex stochastic process by explicitly sampling along the hierarchy of its dependent subprocesses. Thus, the output of a stochastic simulation emerges as the result of one realized random trajectory through the potential internal model states.

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All models can be multidimensional, multiparametric or non parametric. The book explains briefly the underlying theory for simulation and inference of several classes of stochastic processes and then presents both simulation experiments and applications to

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The YUIMA package is the first comprehensive R framework based on S4 classes and methods which allows for the simulation of stochastic differential equations driven by Wiener process, Lévy processes or fractional Brownian motion, as well as CARMA processes. The package performs various central statistical analyses such as quasi maximum likelihood estimation, adaptive Bayes estimation, structural change point analysis, hypotheses testing, asynchronous covariance estimation, lead-lag ...

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