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Handbook of Brownian Motion - Facts and Formulae (Second Edition) A. Borodin, P. Salminen 2003. 127. On the exact simulation of (skew) Brownian diffusions with discontinuous drift. Sara Mazzonetto 2017. 1. A multiscale guide to Brownian motion. D. Grebenkov, D. Beliaev, P. Jones 2016. 9. 1,627 Citations. Citation Type. Citation Type.

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