



## Literature

This is a completely incomplete but hopefully useful small collection of references related to the topic.

- Crispin W. Gardiner,  
**Handbook of Stochastic Methods**,  
Springer Berlin 2002
- Andrzej Lasota and Michael C. Mackey  
**Chaos, Fractals and Noise**,  
Springer, New York 1997
- Sean P. Meyn and Richard L. Tweedie  
**Markov Chains and Stochastic Stability** (<http://black.csl.uiuc.edu/~meyn/pages/book.html>),  
Springer, Berlin, 1993