1. Record Nr.   UNICAMPANIASUN0114458

   Autore   Bao, Jianhai

   Titolo   Asymptotic analysis for functional stochastic differential equations /
                        Jianhai Bao, George Yin, Chenggui Yuan

   Pubbl/distr/stampa   XVI, 151 p., : ill. ; 24 cm

   Edizione   [[Cham] : Springer, 2016]

   Descrizione fisica   Pubblicazione in formato elettronico

   Altri autori (Persone)   Yin, George
                            Yuan, Chenggui

   Soggetti   60J25 - Continuous-time Markov processes on general state spaces
                        [MSC 2020]
                        60H10 - Stochastic ordinary differential equations [MSC 2020]
                        60F10 - Large deviations [MSC 2020]
                        60H15 - Stochastic partial differential equations (aspects of stochastic
                        analysis) [MSC 2020]
                        60H30 - Applications of stochastic analysis (to PDEs, etc.) [MSC 2020]
                        39B82 - Stability, separation, extension, and related topics for
                        functional equations [MSC 2020]

   Lingua di pubblicazione   Inglese

   Formato   Materiale a stampa

   Livello bibliografico   Monografia