

1. Record Nr.	UNICAMPANIAVAN00098170
Autore	Böttcher, Björn
Titolo	Lévy matters 3. : Lévy-type processes: construction, approximation and sample path properties / Björn Böttcher, René Schilling, Jian Wang
Pubbl/distr/stampa	Cham, : Springer, 2013
Titolo uniforme	Lévy matters 3. : Lévy-type processes: construction, approximation and sample path properties
Descrizione fisica	XVIII, 199 p. ; 24 cm
Altri autori (Persone)	Schilling, René L. Wang, Jian, matematico
Soggetti	35S05 - Pseudodifferential operators as generalizations of partial differential operators [MSC 2020] 35S30 - Fourier integral operators applied to PDEs [MSC 2020] 47D03 - Groups and semigroups of linear operators [MSC 2020] 60-XX - Probability theory and stochastic processes [MSC 2020] 60G17 - Sample path properties [MSC 2020] 60G48 - Generalizations of martingales [MSC 2020] 60G51 - Processes with independent increments; Lévy processes [MSC 2020] 60H10 - Stochastic ordinary differential equations [MSC 2020] 60J25 - Continuous-time Markov processes on general state spaces [MSC 2020] 60J35 - Transition functions, generators and resolvents [MSC 2020] 60J74 - Jump processes on discrete state spaces [MSC 2020] 60J76 - Jump processes on general state spaces [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia