

1. Record Nr.	UNICAMPANIAVAN00123470
Autore	Levajkovi, Tijana
Titolo	Equations Involving Malliavin Calculus Operators : Applications and Numerical Approximation / Tijana Levajkovi, Hermann Mena
Pubbl/distr/stampa	Cham, : Springer, 2017
Titolo uniforme	Equations Involving Malliavin Calculus Operators
Descrizione fisica	X, 132 p. : ill. ; 24 cm
Altri autori (Persone)	Mena, Hermann
Soggetti	34Hxx - Control problems including ordinary differential equations [MSC 2020] 35R60 - PDEs with randomness, stochastic partial differential equations [MSC 2020] 46N30 - Applications of functional analysis in probability theory and statistics [MSC 2020] 47D06 - One-parameter semigroups and linear evolution equations [MSC 2020] 49N10 - Linear-quadratic optimal control problems [MSC 2020] 60G20 - Generalized stochastic processes [MSC 2020] 60G22 - Fractional processes, including fractional Brownian motion [MSC 2020] 60Hxx - Stochastic analysis [MSC 2020] 65J10 - Numerical solutions to equations with linear operators [MSC 2020] 93C20 - Control/observation systems governed by partial differential equations [MSC 2020] 93E20 - Optimal stochastic control [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia