

1. Record Nr.	UNICAMPANIAVAN0102954
Autore	Pavliotis, Grigorios A.
Titolo	Stochastic processes and applications : diffusion processes, the Fokker-Planck and Langevin equations / Grigorios A. Pavliotis
Pubbl/distr/stampa	New York, : Springer, 2014
Titolo uniforme	Stochastic processes and applications
Descrizione fisica	XIII, 339 p. : ill. ; 24 cm
Soggetti	82C31 - Stochastic methods (Fokker-Planck, Langevin, etc.) applied to problems in time-dependent statistical mechanics [MSC 2020] 60H10 - Stochastic ordinary differential equations [MSC 2020] 82C05 - Classical dynamic and nonequilibrium statistical mechanics (general) [MSC 2020] 60J60 - Diffusion processes [MSC 2020] 65C30 - Numerical solutions to stochastic differential and integral equations [MSC 2020] 60H35 - Computational methods for stochastic equations (aspects of stochastic analysis) [MSC 2020] 35Q84 - Fokker-Planck equations [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia