Record Nr. UNICAMPANIAVAN0113894 Autore Avramidi, Ivan G. **Titolo** Heat Kernel method and its applications / Ivan G. Avramidi Pubbl/distr/stampa [Cham], : Birkhäuser, : Springer, 2015 Titolo uniforme Heat Kernel method and its applications Descrizione fisica XIX, 390 p.: ill.; 24 cm Soggetti 58-XX - Global analysis, analysis on manifolds [MSC 2020] 35-XX - Partial differential equations [MSC 2020] 35K05 - Heat equation [MSC 2020] 81Q20 - Semiclassical techniques including WKB and Maslov methods applied to problems in quantum theory [MSC 2020] 58J37 - Perturbations of PDEs on manifolds; asymptotics [MSC 2020] 35K10 - Second-order parabolic equations [MSC 2020] 58J05 - Elliptic equations on manifolds, general theory [MSC 2020] 58J35 - Heat and other parabolic equation methods for PDEs on manifolds [MSC 2020] 91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] 91G30 - Interest rates, asset pricing, etc. (stochastic models) [MSC 2020] 91G80 - Financial applications of other theories [MSC 2020] 35K08 - Heat kernel [MSC 2020] 35K67 - Singular parabolic equations [MSC 2020] 35Q91 - PDEs in connection with game theory, economics, social and behavioral sciences [MSC 2020] Lingua di pubblicazione Inglese **Formato** Materiale a stampa

Monografia

Livello bibliografico