1. Record Nr. UNICAMPANIAVAN0115489 Autore Govindan, Trivellore E. **Titolo** Yosida approximations of stochastic differential equations in infinite dimensions and applications / T. E. Govindan Pubbl/distr/stampa [Cham], : Springer, 2016 Titolo uniforme Yosida approximations of stochastic differential equations in infinite dimensions and applications Descrizione fisica XIX, 407 p.: ill.; 24 cm Soggetti 93E20 - Optimal stochastic control [MSC 2020] 60H05 - Stochastic integrals [MSC 2020] 60H10 - Stochastic ordinary differential equations [MSC 2020] 60H15 - Stochastic partial differential equations (aspects of stochastic analysis) [MSC 2020] 60H30 - Applications of stochastic analysis (to PDEs, etc.) [MSC 2020] 93D09 - Robust stability [MSC 2020] 65C30 - Numerical solutions to stochastic differential and integral equations [MSC 2020] 93E15 - Stochastic stability in control theory [MSC 2020] 35R60 - PDEs with randomness, stochastic partial differential equations [MSC 2020] 37L55 - Infinite-dimensional random dynamical systems; stochastic equations [MSC 2020] 60H25 - Random operators and equations (aspects of stochastic analysis) [MSC 2020] 93E03 - Stochastic systems in control theory (general) [MSC 2020] 93D20 - Asymptotic stability in control theory [MSC 2020] 60H20 - Stochastic integral equations [MSC 2020] Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia