1. Record Nr.   UNICAMPANIAVAN0123470

   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   60Hxx - Stochastic analysis [MSC 2020]
                      93E20 - Optimal stochastic control [MSC 2020]
                      47D06 - One-parameter semigroups and linear evolution equations
                      [MSC 2020]
                      60G20 - Generalized stochastic processes [MSC 2020]
                      34Hxx - Control problems including ordinary differential equations
                      [MSC 2020]
                      93C20 - Control/observation systems governed by partial differential
                      equations [MSC 2020]
                      49N10 - Linear-quadratic optimal control problems [MSC 2020]
                      65J10 - Numerical solutions to equations with linear operators [MSC
                      2020]
                      35R60 - PDEs with randomness, stochastic partial differential equations
                      [MSC 2020]
                      46N30 - Applications of functional analysis in probability theory and
                      statistics [MSC 2020]
                      60G22 - Fractional processes, including fractional Brownian motion
                      [MSC 2020]

   Lingua di pubblicazione Inglese

   Formato   Materiale a stampa

   Livello bibliografico Monografia