

1. Record Nr.	UNINA9910146302003321
Autore	Assing Sigurd <1965->
Titolo	Continuous Strong Markov Processes in Dimension One : A Stochastic Calculus Approach // by Sigurd Assing, Wolfgang M. Schmidt
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 1998
ISBN	9783540697862 3540697861
Edizione	[1st ed. 1998.]
Descrizione fisica	1 online resource (XII, 140 p.)
Collana	Lecture Notes in Mathematics, , 1617-9692 ; ; 1688
Disciplina	519.233
Soggetti	Probabilities Statistics Probability Theory Statistical Theory and Methods
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Basic concepts and preparatory results -- Classification of the points of the state space -- Weakly additive functionals and time change of strong Markov processes -- Semimartingale decomposition of continuous strong Markov semimartingales -- Occupation time formula -- Construction of continuous strong Markov processes -- Continuous strong Markov semimartingales as solutions of stochastic differential equations.
Sommario/riassunto	The book presents an in-depth study of arbitrary one-dimensional continuous strong Markov processes using methods of stochastic calculus. Departing from the classical approaches, a unified investigation of regular as well as arbitrary non-regular diffusions is provided. A general construction method for such processes, based on a generalization of the concept of a perfect additive functional, is developed. The intrinsic decomposition of a continuous strong Markov semimartingale is discovered. The book also investigates relations to stochastic differential equations and fundamental examples of irregular diffusions.

2. Record Nr.	UNIORUON00047561
Autore	MAKSIMENKOV, G. A.
Titolo	Andronivskaja kul'tura na Enisee / G.A. Maksimenkov
Pubbl/distr/stampa	Leningrad, : Izd. "Nauka" Leningradskoe Otdelenie, 1978
Descrizione fisica	190 p., p. di tav. : ill. ; 29 c
Classificazione	EOS X
Soggetti	Archeologia - Siberia
Lingua di pubblicazione	Russo
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	In testa al front. : Akademija Nauk SSSR, Ordena Trudovogo Znameni, Institut Arxeologii