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| Autore | Baudoin Fabrice |
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| Descrizione fisica | 1 online resource (152 p.) |
| Disciplina | 519.2<br>519.23 |
| Soggetti | Stochastic geometry<br>Flows (Differentiable dynamical systems)<br>Stochastic differential equations<br>Electronic books. |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Description based upon print version of record. |
| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | Preface; Contents; Chapter 1 Formal Stochastic Differential Equations; Chapter 2 Stochastic Differential Equations and Carnot Groups; Chapter 3 Hypoelliptic Flows; Appendix A Basic Stochastic Calculus; Appendix B Vector Fields, Lie Groups and Lie Algebras; Bibliography; Index |
| Sommario/riassunto | This book aims to provide a self-contained introduction to the local geometry of the stochastic flows. It studies the hypoelliptic operators, which are written in Hormander's form, by using the connection between stochastic flows and partial differential equations. The book stresses the author's view that the local geometry of any stochastic flow is determined very precisely and explicitly by a universal formula referred to as the Chen-Strichartz formula. The natural geometry associated with the Chen-Strichartz formula is the sub-Riemannian geometry, and its main tools are introduced throughou |