

1. Record Nr.	UNINA9910480264103321
Titolo	Geometry of random motion : proceedings of the AMS-IMS-SIAM Joint Summer Research Conference held July 19-25, 1987 with support from the National Science Foundation and the Army Research Office // Rick Durrett and Mark A. Pinsky, editors
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , [1988] ©1988
ISBN	0-8218-7662-7
Descrizione fisica	1 online resource (352 p.)
Collana	Contemporary mathematics ; ; volume 73
Disciplina	516.3/62
Soggetti	Global differential geometry Elliptic operators Stochastic analysis Markov processes Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"The AMS-IMS-SIAM Joint Summer Research Conference in the Mathematical Sciences on Geometry of Random Motion was held at Cornell University, Ithaca"--Title page verso.
Nota di bibliografia	Includes bibliographies.
Nota di contenuto	""Contents""; ""Preface""; ""Fluctuations of the Wiener sausage for surfaces""; ""A review of recent and older results on the absolute continuity of harmonic measure""; ""Constructing stochastic flows: some examples""; ""Spectral and function theory for combinatorial Laplacians""; ""On deciding whether a surface is parabolic or hyperbolic""; ""A solvable stochastic control problem in spheres""; ""Brownian motion and the ends of a manifold""; ""On holomorphic diffusions and plurisubharmonic functions""; ""Leading terms in the asymptotics of the heat equation"" ""Probability theory and differential equations""""Brownian motion and Riemannian geometry""; ""First-order asymptotics of the principal eigenvalue of tubular neighborhoods""; ""1. Introduction""; ""2. Non-geometric expansion in the Ball""; ""3. Cylindrical trace in a hypersurface""; ""4. Case of a tube about a Curve in R3""; ""5. Case of a

tube about a hypersurface in \mathbb{R}^n "; "Martingales on manifolds and harmonic maps"; "Harmonic functions on Riemannian manifolds"; "Quantitative and geometric applications of the Malliavin calculus"; "An independence property of Brownian motions" "Stochastic parallel translation for Riemannian Brownian motion conditioned to hit a fixed point of a sphere" "Probabilistic interpretation of Hadamard's variational formulas"; "A counterexample for Brownian motion on manifolds"; "Using random motion to study quasiregular functions"; "Skew-product decompositions of Brownian motions"; "Local stochastic differential geometry"; "A0. Brownian motion of a manifold"; "A1. Expansion of the laplacian"; "A2. Exit time from small balls"; "A3. Exit place from small balls"; "A4. Independence of exit time and place" "A5. Principal eigenvalue of small balls" "A6. Exit time from extrinsic balls"; "A7. Exit time from tubular neighborhoods"; "A8. Principal eigenvalue of tubular neighborhoods"; "Transience and recurrence for multidimensional diffusions: a survey and a recent result"; "Semigroup domination and vanishing theorems"; "The Iwasawa decomposition and the limiting behavior of Brownian motion on a symmetric space of non-compact type"; "Green's function and harmonic functions on manifolds"
