1.	Record Nr.	UNINA9910783918603321
	Titolo	Recent developments in stochastic analysis and related topics [[electronic resource]] : proceedings of the First Sino-German Conference on Stochastic Analysis (A satellite conference of ICM 2002) , Beijing, China, 29 August - 3 September 2002 / / editors, Sergio Albeverio, Zhi-Ming Ma, Michael Roeckner
	Pubbl/distr/stampa	Singapore ; ; Hackensack, NJ, : World Scientific, c2004
	ISBN	1-281-89831-7 9786611898311 981-270-224-5
	Descrizione fisica	1 online resource (471 p.)
	Altri autori (Persone)	AlbeverioSergio MaZhi-Ming RocknerMichael <1956->
	Disciplina	519.2/2
	Soggetti	Stochastic analysis
	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.
	Nota di contenuto	Preface; List of participants; Content; Precise Gaussian estimates of heat kernels on asymptotically flat Riemannian manifolds with poles Shigeki Aida; Equivalence of bipartite quantum mixed states under local unitary transformations Sergio Albeverio, Shao-Ming Fei and Xiao-Hong Wang; Invariant Gibbs measures for the 2D vortex motion of fluids Sergio Albeverio and Benedetta Ferrario; Limit laws for sums of random exponentials Gerard Ben Arous, Leonid Bogachev and Stanislav Molchanov; Thin-Film-Growth-Models: On local solutions Dirk Blomker and Gugg Christoph Asymptotic behaviour of solutions to the 2D stochastic Navier- Stokes equations in unbounded domains - new developments Brzniak Zdzistaw and Yu-Hong LaStochastic models of economic optimization Mu-Fa Chen; A note on the Green function estimates for symmetric stable processes Zhen-Qing Chen and Ren-Ming Song; Ornstein-Uhlenbeck semigroups on Riemannian path spaces Ana Bela Cruzeiro and Xi-Cheng Zhang; Essential spectrum on Riemannian manifolds K.

D. Elworthy and Feng-Yu Wang; Levy process on real Lie algebras Uwe Franz
Zeros of eigenfunctions of the generator of a gap diffusion Uta Freiberg and Jorg-Uwe LobusWick rotation for holomorphic random fields Hanno Gottschalk; White noise approach to interacting quantum field theory Zhi- Yuan Huang and Guang-Lin Rang; Generalized Hormander theorem for non-local operators T. Komatsu and A. Takeuchi; Stochastic mollifier and Nash inequality Remi Leandre; Precise estimations related to large deviations Song Liang; Central limit theorems for generalized set-valued random variables S. Li, Y. Ogura, F.N. Proske and M. L. Puri
Littlewood-Paley-Stein inequalities and Riesz transforms on complete Riemannian manifolds Xiang-Dong LiThe ground state in Nelson's model with or without infrared cutoff Jozsef Lorinczi; Optimal filtering of stochastic parabolic equations S. V. Lototsky; A new example of interacting free Fock space Y.G. Lu and S. Ruggeri; Stochastic holonomy Itaru Mitoma; On the stochastic transport equation of convolution type Habib Ouerdiane and Jose Luis Silva; Forward growth rates: connecting the HJM and the BS models Alex Stefan Popovici; Independence and product systems Michael Skeide
Brownian motion close to submanifolds of Riemannian manifolds N . Sidorova, O. G. Smolyanov, H. V. Weizsacker, O. Wattich

| Sommario/riassunto | This volume contains 27 refereed research articles and survey papers written by experts in the field of stochastic analysis and related topics. Most contributors are well known leading mathematicians worldwide and prominent young scientists. The volume reflects a review of the recent developments in stochastic analysis and related topics. It puts in evidence the strong interconnection of stochastic analysis with other areas of mathematics, as well as with applications of mathematics in natural and social economic sciences. The volume also provides some possible future directions for the field. |