

1. Record Nr.	UNINA990003948510403321
Autore	Etheridge, Alison
Titolo	A course in financial calculus / Alison Etheridge
Pubbl/distr/stampa	Cambridge : Cambridge University Press, c2002
ISBN	0-521-89077-2
Descrizione fisica	viii, 196 p. ; 24 cm
Disciplina	519.2
Locazione	MAS ECA
Collocazione	MII-A-174 G-68-TB
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910788746103321
Autore	Mselati Benoit <1977->
Titolo	Classification and probabilistic representation of the positive solutions of a semilinear elliptic equation // Benoit Mselati
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , 2004 ©2004
ISBN	1-4704-0396-X
Descrizione fisica	1 online resource (146 p.)
Collana	Memoirs of the American Mathematical Society, , 0065-9266 ; ; Volume 168, Number 798
Disciplina	515/.353
Soggetti	Differential equations, Elliptic
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"March 2004, Volume 168, Number 798 (third of 4 numbers)."
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	<p>""Contents""; ""Introduction and statement of the results""; ""Chapter 1. An analytic approach to the equation $\Delta u = u^{(2)}$""; ""1.1. Parametrization near the boundary of the domain""; ""1.2. Basic facts about linear elliptic PDE's""; ""1.3. The equation $\Delta u = u^{(2)}$""; ""Chapter 2. A probabilistic approach to the equation $\Delta u = u^{(2)}$""; ""2.1. Linear elliptic PDE's and Brownian motion""; ""2.2. The Brownian snake""; ""2.3. Stochastic boundary values""; ""2.4. Fine topology and fine trace""; ""2.5. Two key problems""; ""Chapter 3. Lower bounds for solutions""</p> <p>""Main results proved in this chapter""""3.1. Upper bounds for $u_{\text{sub}(K)}$ in terms of the boundary capacity of K""; ""3.2. Lower bounds for c-moderate solutions""; ""3.3. Synthesis""; ""Chapter 4. Upper bounds for solutions""; ""Main results proved in this chapter""; ""4.1. The case of a ""strongly star-shaped domain""""; ""4.2. The case of a general domain""; ""4.3. Proof of Proposition 4.1""; ""Chapter 5. The classification and representation of the solutions of $\Delta u = u^{(2)}$ in a domain""; ""5.1. Representation of solutions""; ""5.2. Admissible traces and classification results""</p> <p>""Appendix A. Technical results""""A.1. Parametrization near the boundary""; ""A.2. Estimates for the Green function""; ""A.3. The auxiliary function p""; ""A.4. Proof of Lemma 2.20""; ""Appendix. Bibliography""; ""Notation index""; ""Subject index""; ""A""; ""B""; ""C"";</p>

"D"; "E"; "F"; "G"; "H"; "I"; "L"; "M"; "N"; "P"; "R"; "S";
"T"
