

1. Record Nr.	UNINA9910788846403321
Autore	Lifshits M. A (Mikhail Anatolevich), <1956->
Titolo	Approximation and entropy numbers of Volterra operators with application to Brownian motion // Mikhail A. Lifshits, Werner Linde
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , 2002
ISBN	1-4704-0338-2
Descrizione fisica	1 online resource (103 p.)
Collana	Memoirs of the American Mathematical Society, , 0065-9266 ; ; number 745
Disciplina	510 s 515/.723
Soggetti	Volterra operators Entropy (Information theory) Brownian motion processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"Volume 157, number 745 (first of 5 numbers)."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	""Contents""; ""Chapter 1. Introduction""; ""Chapter 2. Main Results""; ""Chapter 3. Scale Transformations""; ""3.1. Increasing Transformations ""; ""3.2. Decreasing Transformations ""; ""3.3. Examples ""; ""3.4. Transformations and Norms ""; ""Chapter 4. Upper Estimates for Entropy Numbers""; ""4.1. A General Bound Based on Partitions""; ""4.2. Proof of Theorem 2.2 (1)""; ""4.3. Proof of Parts (2) and (3) in Theorem 2.2""; ""4.4. Entropy Estimates for $T[\sub(p,I?)]$ ""; ""4.5. Proof of Theorem 2.3""; ""4.6. Upper Bounds for Forward Integration Operators""; ""4.7. Proof of Theorem 4.9"" ""7.1. Gaussian Processes and Metric Entropy""""7.2. Weighted Wiener Processes""; ""7.3. Small Ball Estimates for Wiener Processes""; ""7.4. Exact Small Ball Estimates""; ""Appendix""; ""Bibliography""