

1. Record Nr.	UNINA9910792321703321
Autore	Guo Boling
Titolo	Stochastic PDEs and dynamics // Boling Guo, Hongjun Gao, Xueke Pu
Pubbl/distr/stampa	Berlin, [Germany] ; ; Boston, [Massachusetts] : , : De Gruyter, , 2017 ©2017
ISBN	3-11-049243-1
Descrizione fisica	1 online resource (220 pages)
Disciplina	519.2/2
Soggetti	Stochastic partial differential equations Dynamics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Frontmatter -- Preface -- Contents -- 1. Preliminaries -- 2. The stochastic integral and Itô formula -- 3. OU processes and SDEs -- 4. Random attractors -- 5. Applications -- Bibliography -- Index
Sommario/riassunto	This book explains mathematical theories of a collection of stochastic partial differential equations and their dynamical behaviors. Based on probability and stochastic process, the authors discuss stochastic integrals, Ito formula and Ornstein-Uhlenbeck processes, and introduce theoretical framework for random attractors. With rigorous mathematical deduction, the book is an essential reference to mathematicians and physicists in nonlinear science. Contents: PreliminariesThe stochastic integral and Itô formulaOU processes and SDEsRandom attractorsApplicationsBibliographyIndex