1. Record Nr. UNISA996466508203316

| | |
|---|---|
| Autore | Dalang Robert C. <1961-> |
| Titolo | A minicourse on stochastic partial differential equations [[electronic resource] /] / Robert Dalang, Davar Khoshnevisan, Carl Mueller, David Nualart, Yimin Xiao ; edited by Davar Khoshnevisan, Firas Rassoul-Agha |
| Pubbl/distr/stampa | Berlin, : Springer, 2009 |
| ISBN | 3-540-85994-2 |
| Edizione | [1st ed. 2009.] |
| Descrizione fisica | 1 online resource (xi, 216 p.) |
| Collana | Lecture notes in mathematics ; ; 1962 |
| Altri autori (Persone) | KhoshnevisanDavar<br>MuellerCarl<br>NualartDavid <1951-><br>XiaoYimin<br>Rassoul-AghaFiras |
| Disciplina | 519.2 |
| Soggetti | Stochastic differential equations<br>Stochastic partial differential equations<br>Integral equations<br>Distribution (Probability theory)<br>Probability Theory and Stochastic Processes<br>Partial Differential Equations<br>Integral Equations<br>Electronic books |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | A Primer on Stochastic Partial Differential Equations -- The Stochastic Wave Equation -- Application of Malliavin Calculus to Stochastic Partial Differential Equations -- Some Tools and Results for Parabolic Stochastic Partial Differential Equations -- Sample Path Properties of Anisotropic Gaussian Random Fields -- List of Participants -- Index. |
| Sommario/riassunto | In May 2006, The University of Utah hosted an NSF-funded minicourse on stochastic partial differential equations. The goal of this minicourse was to introduce graduate students and recent Ph.D.s to various modern topics in stochastic PDEs, and to bring together several experts whose research is centered on the interface between Gaussian analysis, |

stochastic analysis, and stochastic partial differential equations. This monograph contains an up-to-date compilation of many of those lectures. Particular emphasis is paid to showcasing central ideas and displaying some of the many deep connections between the mentioned disciplines, all the time keeping a realistic pace for the student of the subject.