1.	Record Nr.	UNISA996466516303316
	Titolo	Stochastic analysis and related topics : proceedings of a w0orkshop held in Silivri, Turkey, July 7-9 1986. / / H. Korezlioglu A.S. Ustunel , editors
	Pubbl/distr/stampa	Berlin, Germany : , : Springer-Verlag, , [1988] ©1988
	ISBN	3-540-39186-X
	Edizione	[1st ed. 1988.]
	Descrizione fisica	1 online resource (IV, 371 p.)
	Collana	Lecture Notes in Mathematics ; ; 1316
	Classificazione	60-06
	Disciplina	519.2
	Soggetti	Stochastic analysis Stochastic partial differential equations Brownian motion processes
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di contenuto	A guide to the stochastic calculus of variations -- Nonclausal stochastic integrals and calculus -- Brownian motion, diffusions and infinite dimensional calculus -- La théorie des distributions en dimension quelconque et l'intégration stochastique -- An ito formula for processes with values in an abstract Wiener space -- Some comments on the filtering of diffusions and the malliavin calculus -- Approximation of stochastic differential equations and application of the stochastic calculus of variations to the rate of convergence -- Brownian motion and harmonic forms -- An extension of ventsel-freidlin estimates -- Uniqueness of the solutions of the filtering equation with observations on a riemannian symmetric space -- Majoration a priori des solutions d'équations différentielles stochastiques stables -- A filtering formula for a non-linear system having a continuous observation, and a discrete observation at random times.
	Sommario/riassunto	The Silvri Workshop was divided into a short summer school and a working conference, producing lectures and research papers on recent developments in stochastic analysis on Wiener space. The topics treated in the lectures relate to the Malliavin calculus, the Skorohod

integral and nonlinear functionals of white noise. Most of the research papers are applications of these subjects. This volume addresses researchers and graduate students in stochastic processes and theoretical physics.