

1. Record Nr.	UNISA996466577403316
Titolo	Viscosity solutions and applications : lectures given at the 2nd session of the Centro internazionale matematico estivo (C.I.M.E.) held in Montecatini Terme, Italy, June 12-20, 1995 // edited by M. Bardi [and three others]
Pubbl/distr/stampa	Berlin, Germany ; ; New York, New York : , : Springer, , [1997] ©1997
ISBN	3-540-69043-3
Edizione	[1st ed. 1997.]
Descrizione fisica	1 online resource (X, 266 p.)
Collana	C.I.M.E. Foundation Subseries ; ; 1660
Disciplina	519.7/03
Soggetti	Viscosity solutions
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Viscosity solutions: A primer -- Some applications of viscosity solutions to optimal control and differential games -- Regularity for fully nonlinear elliptic equations and motion by mean curvature -- Controlled markov processes, viscosity solutions and applications to mathematical finance -- Front propagation: Theory and applications.
Sommario/riassunto	The volume comprises five extended surveys on the recent theory of viscosity solutions of fully nonlinear partial differential equations, and some of its most relevant applications to optimal control theory for deterministic and stochastic systems, front propagation, geometric motions and mathematical finance. The volume forms a state-of-the-art reference on the subject of viscosity solutions, and the authors are among the most prominent specialists. Potential readers are researchers in nonlinear PDE's, systems theory, stochastic processes.