1. Record Nr. UNISA996466631903316

Titolo	Stochastic partial differential equations and applications . II Proceedings of a Conference held in Trento, Italy February 1-6, 1988. / / Giuseppe Prato, Luciano Tubaro, editors
Pubbl/distr/stampa	Berlin : , : Springer-Verlag, , [1989] ©1989
ISBN	3-540-48200-8
Edizione	[1st ed. 1989.]
Descrizione fisica	1 online resource (VIII, 268 p.)
Collana	Lecture notes in mathematics ; ; 1390
Classificazione	60H15
Disciplina	510
Soggetti	Mathematics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	A covariant Feynman-Kac formula for unitary bundles over euclidean space -- On the integrated formulation of Zakai and Kushner equations -- Lattice approximation in the stochastic quantization of (?4)2 fields1 -- The support of the density of a filter in the uncorrelated case -- Variational inequalities for the control of stochastic partial differential equations -- Generalized solutions of stochastic evolution equations -- On the relation of anticipative Stratonovich and symetric integrals: A decomposition formula -- Some applications of quantum probability to stochastic differential equations in Hilbert space -- The stability of stochastic partial differential equations and applications. Theorems on supports -- Weak convergence of solutions of stochastic evolution equations on nuclear spaces -- A stochastic reaction-diffusion model -- Stochastic partial differential equations of generalized Brownian functionals -- Viscosity solutions of fully nonlinear second order equations and optimal stochastic control in infinite dimensions. Part II: Optimal control of Zakai's equation -- A generalized equation for a continuous measure branching process -- Mesures cylindriques et distributions sur l'espace de Wiener -- A summary of some identities of the Malliavin calculus -- A Lie algebraic criterion for non-existence of finite dimensionally computable filters -- A generalization of Wahba's theorem on the equivalence between spline smoothing and Bayesian estimation -- A connection between the expansion of filtrations and

Girsanov's theorem -- White noise in space and time as the time-derivative of a cylindrical Wiener process -- Large deviations for non-linear radonifications of white noise -- Symmetric solutions of semilinear stochastic equations.