

1. Record Nr.	UNISA996466770103316
Autore	Cohen Serge
Titolo	Lévy Matters II [[electronic resource]] : Recent Progress in Theory and Applications: Fractional Lévy Fields, and Scale Functions // by Serge Cohen, Alexey Kuznetsov, Andreas E. Kyprianou, Victor Rivero
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2013
ISBN	3-642-31407-4
Edizione	[1st ed. 2013.]
Descrizione fisica	1 online resource (XII, 186 p. 8 illus., 1 illus. in color.)
Collana	Lévy Matters, A Subseries on Lévy Processes, , 2190-6637 ; ; 2061
Disciplina	510
Soggetti	Mathematics Probabilities Mathematics, general Probability Theory and Stochastic Processes
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	Fractional Levy fields -- The theory of scale functions for spectrally negative Levy processes.
Sommario/riassunto	This is the second volume in a subseries of the Lecture Notes in Mathematics called Lévy Matters, which is published at irregular intervals over the years. Each volume examines a number of key topics in the theory or applications of Lévy processes and pays tribute to the state of the art of this rapidly evolving subject with special emphasis on the non-Brownian world. The expository articles in this second volume cover two important topics in the area of Lévy processes. The first article by Serge Cohen reviews the most important findings on fractional Lévy fields to date in a self-contained piece, offering a theoretical introduction as well as possible applications and simulation techniques. The second article, by Alexey Kuznetsov, Andreas E. Kyprianou, and Victor Rivero, presents an up to date account of the theory and application of scale functions for spectrally negative Lévy processes, including an extensive numerical overview.