

1. Record Nr.	UNISA996466865203316
Titolo	Stochastic Analysis and Related Topics II : Proceedings of a Second Workshop held in Silivri, Turkey, July 18-30, 1988 / / edited by Hayri Korezlioglu and Ali S. Ustunel
Pubbl/distr/stampa	Berlin, Germany ; ; New York, New York : , : Springer-Verlag, , [1990] ©1990
ISBN	3-540-46596-0
Edizione	[1st ed. 1990.]
Descrizione fisica	1 online resource (VIII, 276 p.)
Collana	Lecture Notes in Mathematics, , 0075-8434 ; ; 1444
Disciplina	519.2
Soggetti	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	Short time asymptotic problems in Wiener functional integration theory. Applications to heat kernels and index theorems -- Applications of anticipating stochastic calculus to stochastic differential equations -- A new class of distributions on Wiener spaces -- Some remarks on independence and conditioning on Wiener space -- Some results on Lipschitzian stochastic differential equations by Dirichlet forms methods -- On generalized multiple stochastic integrals and multiparameter anticipative calculus -- Un crochet non-symétrique en calcul stochastique anticipatif -- Large deviations and the functional Levy's modulus for invariant diffusions -- On polar sets for hypoelliptic diffusion processes -- New results on the Schrödinger semigroups with potentials given by signed smooth measures -- Linear extrapolation concerning Hilbert valued planar functions.
Sommario/riassunto	The Second Silivri Workshop functioned as a short summer school and a working conference, producing lecture notes and research papers on recent developments of Stochastic Analysis on Wiener space. The topics of the lectures concern short time asymptotic problems and anticipative stochastic differential equations. Research papers are mostly extensions and applications of the techniques of anticipative stochastic calculus.

