

1. Record Nr.	UNISALENTO991000212529707536
Autore	Morelli, Sabrina
Titolo	Tecniche di tutela dei diritti fondamentali della persona : nuovi diritti nella giurisprudenza della Corte costituzionale, di Cassazione, europea di Strasburgo. Tutela preventiva e risarcitoria / Sabrina Morelli
Pubbl/distr/stampa	Padova : Cedam, 2003
ISBN	8813246226
Descrizione fisica	xiv, 180 p. ; 24 cm
Collana	I grandi orientamenti della giurisprudenza civile e commerciale ; 53
Disciplina	346.45012
Soggetti	Diritti della persona
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910349339303321
Titolo	Frontiers in Stochastic Analysis–BSDEs, SPDEs and their Applications : Edinburgh, July 2017 Selected, Revised and Extended Contributions // edited by Samuel N. Cohen, István Gyöngy, Gonalo dos Reis, David Siska, ukasz Szpruch
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-22285-3
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (303 pages) : illustrations
Collana	Springer Proceedings in Mathematics & Statistics, , 2194-1017 ; ; 289
Disciplina	519.2 519.22
Soggetti	Probabilities System theory Control theory Social sciences - Mathematics Mathematics - Data processing Differential equations Mathematical optimization Calculus of variations Probability Theory Systems Theory, Control Mathematics in Business, Economics and Finance Computational Mathematics and Numerical Analysis Differential Equations Calculus of Variations and Optimization
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Preface -- Dirk Becherer, Martin Büttner, Klebert Kentia, On the monotone stability approach to BSDEs with jumps: Extensions, concrete criteria and examples -- Mireille Bossy, Jean-Francois Jabir, On the wellposedness of some McKean models with moderated or singular diffusion coefficient -- Philippe Briand, Adrien Richou, On the

uniqueness of solutions to quadratic BSDEs with non-convex generators -- Antonella Calzolari, Barbara Torti, An example of martingale representation in progressive enlargement by an accessible random time -- Samuel N. Cohen, Martin Tegner, European option pricing with stochastic volatility models under parameter uncertainty -- Nicole El Karoui, Caroline Hillairet, Mohamed Mrad, Construction of an aggregate consistent utility, without Pareto optimality. Application to Long-Term yield curve modeling -- Monique Jeanblanc, Dongli Wu, BSDEs and enlargement of filtration -- Goncalo dos Reis, Greig Smith, An unbiased Itô type stochastic representation for transport PDEs: A toy example -- Mauro Rosestolato, Path-dependent SDEs in Hilbert spaces.

Sommario/riassunto

This collection of selected, revised and extended contributions resulted from a Workshop on BSDEs, SPDEs and their Applications that took place in Edinburgh, Scotland, July 2017 and included the 8th World Symposium on BSDEs. The volume addresses recent advances involving backward stochastic differential equations (BSDEs) and stochastic partial differential equations (SPDEs). These equations are of fundamental importance in modelling of biological, physical and economic systems, and underpin many problems in control of random systems, mathematical finance, stochastic filtering and data assimilation. The papers in this volume seek to understand these equations, and to use them to build our understanding in other areas of mathematics. This volume will be of interest to those working at the forefront of modern probability theory, both established researchers and graduate students.
