

| | |
|-------------------------|---|
| 1. Record Nr. | UNISALENTO991003325369707536 |
| Autore | Kruse, Raphael |
| Titolo | Strong and weak approximation of semilinear stochastic evolution equations / Raphael Kruse |
| ISBN | 9783319022307 331902230X |
| Descrizione fisica | xiv, 177 p. : ill. ; 24 cm |
| Collana | Lecture notes in mathematics, 0075-8434 ; 2093 |
| Classificazione | AMS 60H15 AMS 35R60 AMS 60H07 AMS 65-02 AMS 65C LC QA3.L38 |
| Disciplina | 519.22 |
| Soggetti | Stochastic partial differential equations Stochastic integral equations Evolution equations |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Based on the author's thesis (doctoral) - Universität Bielefeld, 2012 |
| Nota di bibliografia | Includes bibliographical references (pages 171-174) and index |
| Nota di contenuto | Introduction ; Stochastic evolution equations in Hilbert spaces ; Optimal strong error estimates for Galerkin finite element methods ; A short review of the Malliavin calculus in Hilbert spaces ; A Malliavin calculus approach to weak convergence ; Numerical experiments |