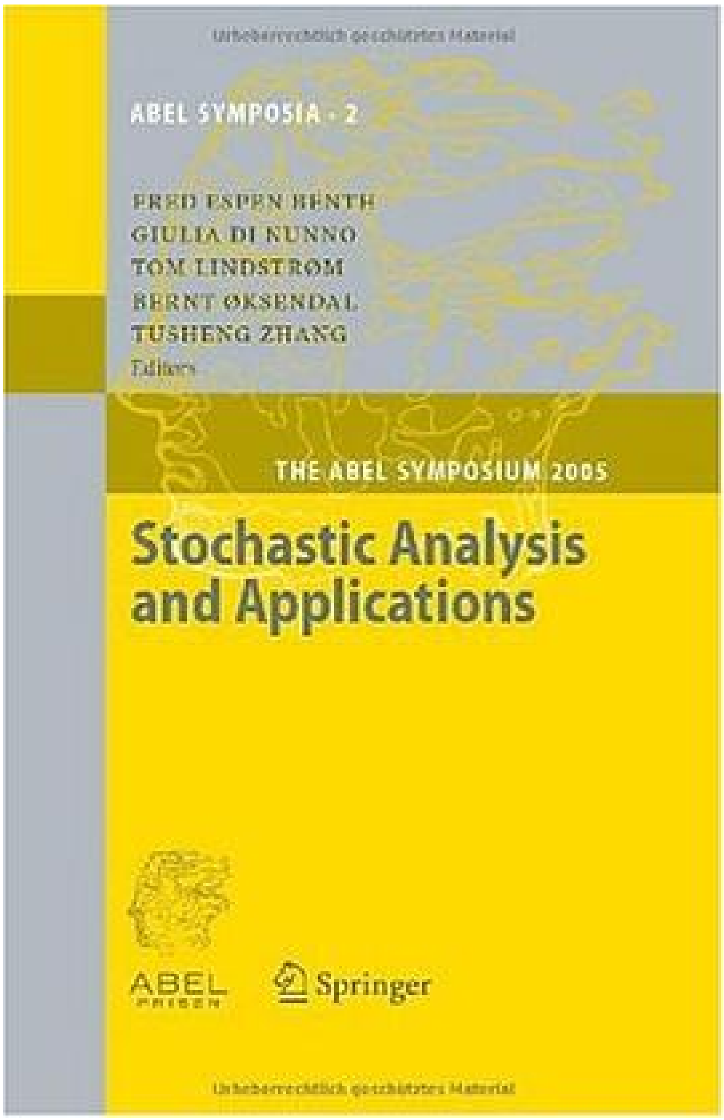
Stochastic Analysis and Applications



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Kiyosi Ito, the founder of stochastic calculus, is one of the few central figures of the twentieth century mathematics who reshaped the mathematical world. Today stochastic calculus is a central research field with applications in several other mathematical disciplines, for example physics, engineering, biology, economics and finance. The Abel Symposium 2005 was organized as a tribute to the work of Kiyosi Ito on the occasion of his 90th birthday. Distinguished researchers from all over the world were invited to present the newest developments within the exciting and fast growing field of stochastic analysis. The present volume combines both papers from the invited speakers and contributions by the presenting lecturers. A special feature is the Memoirs that Kiyoshi Ito wrote for this occasion. These are valuable pages for both young and established researchers in the field.

作者介绍:

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