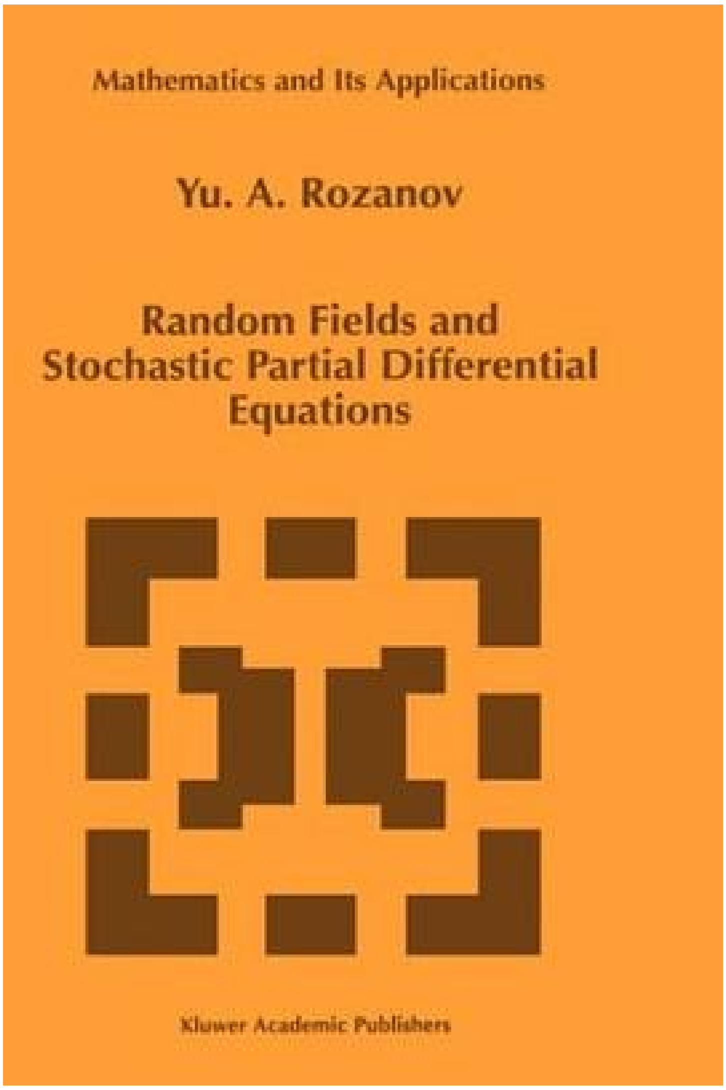
Random Fields and Stochastic Partial Differential Equations (Mathematics and Its Applications)



[Random Fields and Stochastic Partial Differential Equations (Mathematics and Its Applications)_下载链接1_]

著者:Y.A. Rozanov

出版者:Springer

出版时间:1998-05-01

装帧:Hardcover

isbn:9780792349846

This book considers some models described by means of partial differential equations and boundary conditions with chaotic stochastic disturbance. In a framework of stochastic partial differential equations an approach is suggested to generalise solutions of stochastic boundary problems. The main topic concerns probabilistic aspects with applications to the most well-known random fields models which are representative for the corresponding stochastic Sobolev spaces. This work assumes basic knowledge of general analysis and probability, such as Hilbert space methods, Schwartz distributions, and Fourier transforms. Audience: This volume will be of interest to researchers and postgraduate students whose work involves probability theory, stochastic processes and partial differential equations.

作者介绍:

目录:

标签

评论

书评

Random Fields and Stochastic Partial Differential Equations (Mathematics and Its Applications)_下载链接1_