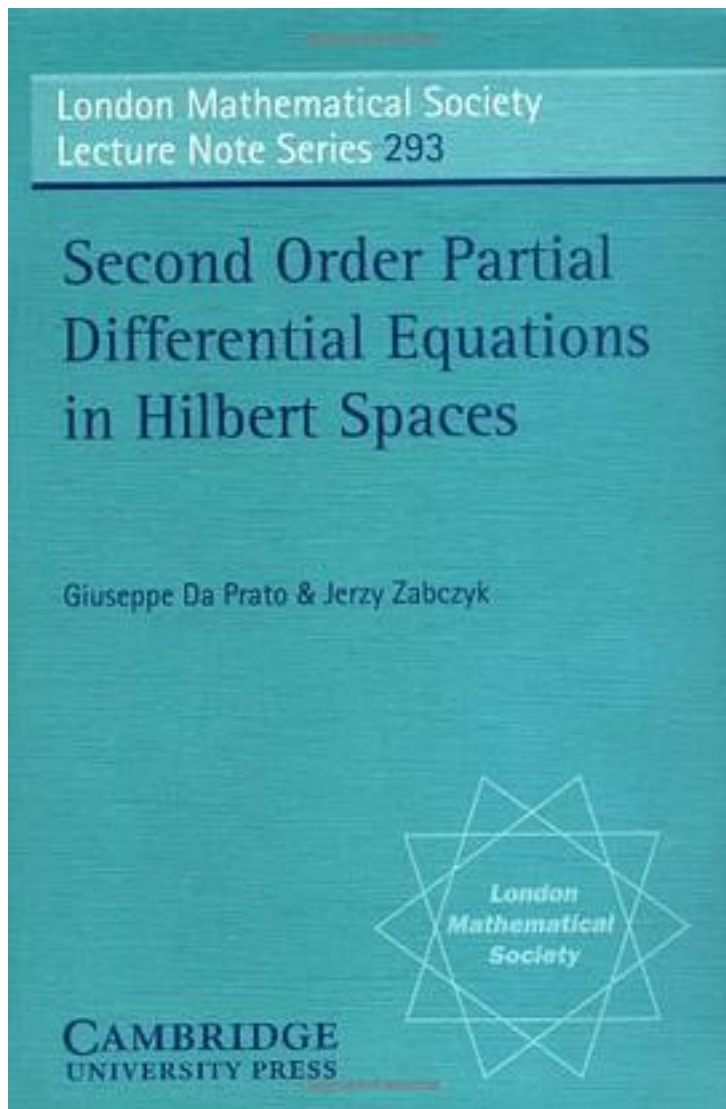# Second Order Partial Differential Equations in Hilbert Spaces

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Second order linear parabolic and elliptic equations arise frequently in mathematics and other disciplines. For example parabolic equations are to be found in statistical mechanics and solid state theory, their infinite dimensional counterparts are important in fluid mechanics, mathematical finance and population biology, whereas nonlinear parabolic equations arise in control theory. Here the authors present a state of the art treatment of the subject from a new perspective. The main tools used are probability measures in Hilbert and Banach spaces and stochastic evolution equations. There is then a discussion of how the results in the book can be applied to control theory. This area is developing very rapidly and there are numerous notes and references that point the reader to more specialised results not covered in the book. Coverage of some essential background material will help make the book self-contained and increase its appeal to those entering the subject.

作者介绍:

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