Trends in Stochastic Analysis

London Mathematical Society
Lecture Note Series 353

Trends in Stochastic
Analysis

Edited by
Jochen Blath, Peter Mörters and Michael Scheutzow

CAMBRIDGE

The London
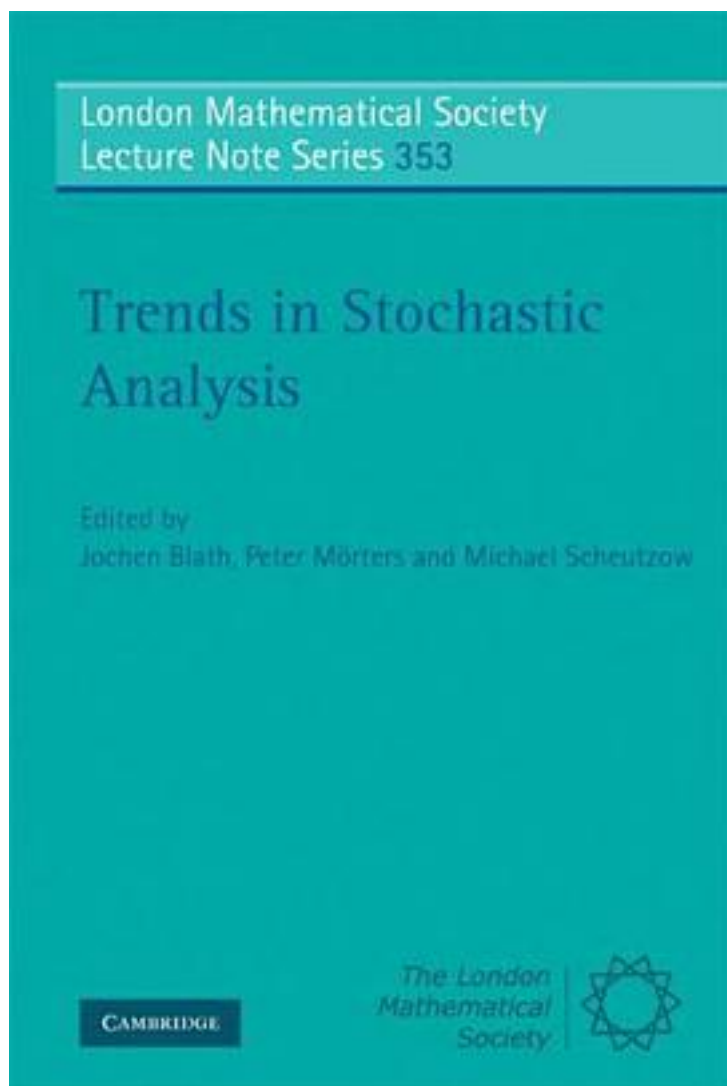Mathematical
Society

Trends in Stochastic Analysis_下载链接1_

著者:Blath, Jochen (EDT)/ Morters, Peter (EDT)/ Scheutzow, Michael (EDT)

出版者:

出版时间:2009-4

装帧:

isbn:9780521718219

Presenting important trends in the field of stochastic analysis, this collection of thirteen articles provides an overview of recent developments and new results. Written by leading experts in the field, the articles cover a wide range of topics, ranging from an alternative set-up of rigorous probability to the sampling of conditioned diffusions. Applications in physics and biology are treated, with discussion of Feynman formulas, intermittency of Anderson models and genetic inference. A large number of the articles are topical surveys of probabilistic tools such as chaining techniques, and of research fields within stochastic analysis, including stochastic dynamics and multifractal analysis. Showcasing the diversity of research activities in the field, this book is essential reading for any student or researcher looking for a guide to modern trends in stochastic analysis and neighbouring fields.

作者介绍:

目录:

[Trends in Stochastic Analysis_下载链接1_](#)

标签

评论

[Trends in Stochastic Analysis_下载链接1_](#)

书评

[Trends in Stochastic Analysis_下载链接1_](#)