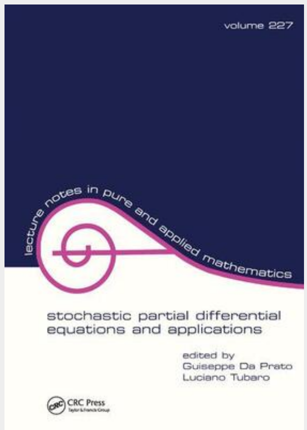
Da Prato / Tubaro

Stochastic Partial Differential Equations and Applications

Based on the proceedings of the International Conference on Stochastic Partial Differential Equations and Applications-V held in Trento, Italy, this illuminating reference presents applications in filtering theory, stochastic quantization, quantum probability, and mathematical finance and identifies paths for future research in the field. Stochastic Partial Differential Equations and Applications analyzes recent developments in the study of quantum random fields, control theory, white noise, and fluid dynamics. It presents precise conditions for nontrivial and well-defined scattering, new Gaussian noise terms, models depicting the asymptotic behavior of evolution equations, and solutions to filtering dilemmas in signal processing. With contributions from more than 40 leading experts in the field, Stochastic Partial Differential Equations and Applications is an excellent resource for pure and applied mathematicians; numerical analysts; mathematical physicists; geometers; economists; probabilists; computer scientists; control, electrical, and electronics engineers; and upper-level undergraduate and graduate students in these disciplines.



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