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# Probabilistic Models for Nonlinear Partial Differential Equations

International Research Network, 1999–2000

Editors: David Talley,  
 University of Illinois

 Springer



# Probabilistic Models For Nonlinear Partial Differential Equations

**Hiroaki Aikawa, Matts Essen**



## **Probabilistic Models For Nonlinear Partial Differential Equations:**

*Probabilistic Models for Nonlinear Partial Differential Equations* Carl Graham, Denis Talay, Thomas G. Kurtz, Sylvie Meleard, Philip Protter, Mario Pulvirenti, 2006-11-13 The lecture courses of the CIME Summer School on Probabilistic Models for Nonlinear PDEs and their Numerical Applications April 1995 had a three fold emphasis first on the weak convergence of stochastic integrals second on the probabilistic interpretation and the particle approximation of equations coming from Physics conservation laws Boltzmann like and Navier Stokes equations third on the modelling of networks by interacting particle systems This book collecting the notes of these courses will be useful to probabilists working on stochastic particle methods and on the approximation of SPDEs in particular to PhD students and young researchers

**Probabilistic Models for Nonlinear Partial Differential Equations**, 1996

**Stochastic Analysis with Financial Applications** Arturo Kohatsu-Higa, Nicolas Privault, Shuenn-Jyi Sheu, 2011-07-22 Stochastic analysis has a variety of applications to biological systems as well as physical and engineering problems and its applications to finance and insurance have bloomed exponentially in recent times The goal of this book is to present a broad overview of the range of applications of stochastic analysis and some of its recent theoretical developments This includes numerical simulation error analysis parameter estimation as well as control and robustness properties for stochastic equations The book also covers the areas of backward stochastic differential equations via the non linear G Brownian motion and the case of jump processes Concerning the applications to finance many of the articles deal with the valuation and hedging of credit risk in various forms and include recent results on markets with transaction costs

*Monte Carlo and Quasi-Monte Carlo Methods 2004* Harald Niederreiter, Denis Talay, 2006-02-08 This book represents the refereed proceedings of the Sixth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing and of the Second International Conference on Monte Carlo and Probabilistic Methods for Partial Differential Equations These conferences were held jointly at Juan les Pins France in June 2004 The proceedings include carefully selected papers on many aspects of Monte Carlo methods quasi Monte Carlo methods and the numerical solution of partial differential equations The reader will be informed about current research in these very active areas

**Probabilistic Theory of Mean Field Games with Applications I** René Carmona, François Delarue, 2018-03-01 This two volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications The book is self contained in nature and includes original material and applications with explicit examples throughout including numerical solutions Volume I of the book is entirely devoted to the theory of mean field games without a common noise The first half of the volume provides a self contained introduction to mean field games starting from concrete illustrations of games with a finite number of players and ending with ready for use solvability results Readers are provided with the tools necessary for the solution of forward backward stochastic differential equations of the McKean Vlasov type at the core of the probabilistic approach The second half of this volume focuses on the main principles of

[illegible]

Brandt,2001      *Galois Theory of Difference Equations* Marius van der Put,Michael F. Singer,1997-09-18 This book lays the algebraic foundations of a Galois theory of linear difference equations and shows its relationship to the analytic problem of finding meromorphic functions asymptotic to formal solutions of difference equations Classically this latter question was attacked by Birkhoff and Tritzinsky and the present work corrects and greatly generalizes their contributions In addition results are presented concerning the inverse problem in Galois theory effective computation of Galois groups algebraic properties of sequences phenomena in positive characteristics and  $q$  difference equations The book is aimed at advanced graduate researchers and researchers      **International Mathematical News** ,1997      国際数学新聞 (Japan),1997      **Statistical Theory and Method Abstracts** ,1997      **Verzeichnis lieferbarer Bücher** ,1988

**Potential Theory - Selected Topics** Hiroaki Aikawa,Matts Essen,1996-09-13 The first part of these lecture notes is an introduction to potential theory to prepare the reader for later parts which can be used as the basis for a series of advanced lectures seminars on potential theory harmonic analysis Topics covered in the book include minimal thinness quasiadditivity of capacity applications of singular integrals to potential theory  $L^p$  capacity theory fine limits of the Nagel Stein boundary limit theorem and integrability of superharmonic functions The notes are written for an audience familiar with the theory of integration distributions and basic functional analysis

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