

Librería
Bonilla y Asociados
desde 1950



Título:

Autor:

Precio: \$2146.00

Editorial:

Año: 2010

Tema:

Edición: 1ª

Sinopsis

ISBN: 9789814322188

The book provides a systemic treatment of time-dependent strong Markov processes with values in a Polish space. It describes its generators and the link with stochastic differential equations in infinite dimensions. In a unifying way, where the square gradient operator is employed, new results for backward stochastic differential equations and long-time behavior are discussed in depth. The book also establishes a link between propagators or evolution families with the Feller property and time-inhomogeneous Markov processes. This mathematical material finds its applications in several branches of the scientific world, among which are mathematical physics, hedging models in financial mathematics, and population models.