

<<多维扩散过程>>

图书基本信息

书名：<<多维扩散过程>>

13位ISBN编号：9787506292627

10位ISBN编号：7506292629

出版时间：1970-1

出版时间：世界图书出版公司

作者：Daniel W.Stroock , S.R.S.Varadha

页数：338

版权说明：本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问：<http://www.tushu007.com>

<<多维扩散过程>>

内容概要

《多维扩散过程》为英文版本，内容讲述了多维物体的扩散过程，讲解详细，易懂。

<<多扩散过程>>

作者简介

作者：(美国)Daniel W.Stroock (美国)S.R.S.Varadhan

书籍目录

Frequently Used Notation Chapter 0 Introduction Chapter 1 Preliminary Material : Extension Theorems , Martingales , and Compactness 1 . 0 Introduction 1 . 1 Weak Convergence . Conditional Probability Distributions and Extension Theorems 1 . 2 Martingales . 1 . 3 The Space $c([0, \infty); \mathbb{R})$ 1 . 4 Martingales and Compactness 1 . 5 Exercises Chapter 2 Markov Processes , Regularity of Their Sample Paths , and the Wiener Measure . 2 . 1 Regularity of Paths 2 . 2 Markov Processes and Transition Probabilities 2 . 3 Wiener Measure 2 . 4 Exercises Chapter 3 Parabolic Partial Differential Equations 3 . 1 The Maximum Principle . 3 . 2 Existence Theorems 3 . 3 Exercises Chapter 4 The Stochastic Calculus of Diffusion Theory 4 . 1 Brownian Motion , 4 . 2 Equivalence of Certain Martingales 4 . 3 Itô Processes and Stochastic Integration 4 . 4 Itô's Formula 4 . 5 Itô Processes as Stochastic Integrals 4 . 6 Exercises Chapter 5 Stochastic Differential Equations 5 . 0 Introduction 5 . 1 Existence and Uniqueness 5 . 2 On the Lipschitz Condition 5 . 3 Equivalence of Different Choices of the Square Root 5 . 4 Exercises Chapter 6 The Martingale Formulation 6 . 0 Introduction 6 . 1 Existence 6 . 2 Uniqueness : Markov Property 6 . 3 Uniqueness : Some Examples . 6 . 4 Cameron . Martin . Girsanov Formula 6 . 5 Uniqueness : Random Time Change 6 . 6 Uniqueness : Localization . 6 . 7 Exercises Chapter 7 Uniqueness 7 . 0 Introduction 7 . 1 Uniqueness : Local Case 7 . 2 Uniqueness : Global Case 7 . 3 Exercises Chapter 8 Itô's Uniqueness and Uniqueness to the Martingale Problem 8 . 0 Introduction . 8 . 1 Results of Yamada and Watanabe 8 . 2 More on Itô's Uniqueness 8 . 3 Exercises Chapter 9 Some Estimates on the Transition Probability Functions 9 . 0 Introduction 9 . 1 The Inhomogeneous Case 9 . 2 The Homogeneous Case Chapter 10 Explosion 10 . 0 Introduction 10 . 1 Locally Bounded Coefficients 10 . 2 Conditions for Explosion and Non-Explosion 10 . 3 Exercises . Chapter 11 Limit Theorems 11 . 0 Introduction 11 . 1 Convergence of Diffusion Process 11 . 2 Convergence of Markov Chains to Diffusions 11 . 3 Convergence of Diffusion Processes : Elliptic Case 11 . 4 Convergence of Transition Probability Densities 11 . 5 Exercises Chapter 12 The Non—Unique Case 12 . 0 Introduction 12 . 1 Existence of Measurable Choices 12 . 2 Markov Selections 12 . 3 Reconstruction of All Solutions 12 . 4 Exercises Appendix A . 0 Introduction A . 1 L Estimates for Some Singular Integral Operators A . 2 Proof of the Main Estimate A . 3 Exercises Bibliographical Remarks Bibliography Index

<<多扩散过程>>

章节摘录

插图：

<<多维扩散过程>>

版权说明

本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问:<http://www.tushu007.com>