

Librería
Bonilla y Asociados
desde 1950



Título: Analysis For Diffusion Processes On Riemannian Manifolds: Advanced Series On St

Autor: Wnag Feng-Yu

Precio: Desconocido

Editorial:

Año: 2014

Tema:

Edición: 1^a

Sinopsis

ISBN: 9789814452649

Stochastic analysis on Riemannian manifolds without boundary has been well established. However, the analysis for reflecting diffusion processes and sub-elliptic diffusion processes is far from complete. This book contains recent advances in this direction along with new ideas and efficient arguments, which are crucial for further developments. Many results contained here (for example, the formula of the curvature using derivatives of the semigroup) are new among existing monographs even in the case without boundary.

Readership: Graduate students, researchers and professionals in probability theory, differential geometry and partial differential equations.