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Sinopsis

This volume contains refereed research or review papers presented at the 6th Seminar on Stochastic Processes, Random Fields and Applications, which took place at the Centro Stefano Franscini (Monte Verità) in Ascona, Switzerland, in May 2008. The seminar focused mainly on stochastic partial differential equations, especially large deviations and control problems, on infinite dimensional analysis, particle systems and financial engineering, especially energy markets and climate models.

The book will be a valuable resource for researchers in stochastic analysis and professionals interested in stochastic methods in finance.