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Selected papers submitted by participants of the international Conference "Stochastic Analysis and Applied Probability 2010" (www.saap2010.org) make up the basis of this volume.

The SAAP 2010 was held in Tunisia, from 7-9 October, 2010, and was organized by the "Applied Mathematics & Mathematical Physics" research unit of the preparatory institute to the military academies of Sousse (Tunisia), chaired by Mounir Zili.

The papers cover theoretical, numerical and applied aspects of stochastic processes and stochastic differential equations. The study of such topic is motivated in part by the need to model, understand, forecast and control the behavior of many natural phenomena that evolve in time in a random way. Such phenomena appear in the fields of finance, telecommunications, economics, biology, geology, demography, physics, chemistry, signal processing and modern control theory, to mention just a few.

As this book emphasizes the importance of numerical and theoretical studies of the stochastic differential equations and stochastic processes, it will be useful for a wide spectrum of researchers in applied probability, stochastic numerical and theoretical analysis and statistics, as well as for graduate students.

To make it more complete and accessible for graduate students, practitioners and researchers, the editors Mounir Zili and Daria Filatova have included a survey dedicated to the basic concepts of numerical analysis of the stochastic differential equations, written by Henri Schurz.