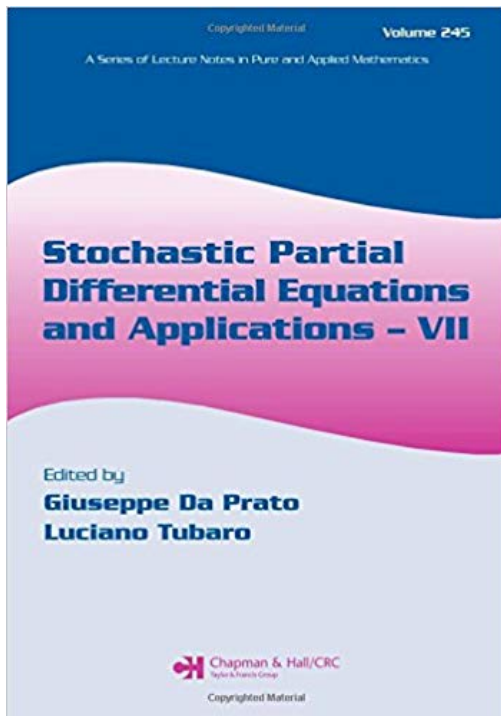


Stochastic Partial Differential Equations and Applications - VII (Lecture Notes in Pure and Applied Mathematics) by Giuseppe Da Prato, Luciano Tubaro



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Stochastic Partial Differential Equations and Applications gives an overview of current state-of-the-art stochastic PDEs in several fields, such as filtering theory, stochastic quantization, quantum probability, and mathematical finance. Featuring contributions from leading expert participants at an international conference on the subject, this book presents valuable information for PhD students in probability and PDEs as well as for researchers in pure and applied mathematics. Coverage includes Navier-Stokes equations, Ornstein-Uhlenbeck semigroups, quantum stochastic differential equations, applications of SPDE, 3D stochastic Navier-Stokes equations, and nonlinear filtering.



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