Stochastic Analysis And Related Topics

Since the early eighties, Ali Sleyman stnelhas beenone of the main contributors to the field of Malliavin calculus. In a workshop held in Paris, June 2010 several prominent researchers gave exciting talks in honor of his 60th birthday. The present volume includes scientific contributions from this workshop. Probability theory is first and foremost aimed at solving real-life problems containing randomness. Markov processes are one of the key tools for modeling that plays a vital part concerning such problems. Contributions on inventory control, mutation-selection in genetics and public-private partnerships illustrate several applications in this volume. Stochastic differential equations, be they partial or ordinary, also play a key role in stochastic modeling. Two of the contributions analyze examples that share a focus on probabilistic tools, namely stochastic analysis and stochastic calculus. Three other papers are devoted more to the theoretical development of these aspects. The volume addresses graduate students and researchers interested in stochastic analysis and its applications. EAN/ISBN : 9783642299827 Publisher(s): Springer, Berlin Format: ePub/PDF Author(s): Decreusefond, Laurent - Najim, Jamal