

Diffusions and Elliptic Operators

Richard F. Bass

Springer

Diffusions And Elliptic Operators

Maria Cristina Cerutti

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Diffusions and Elliptic Operators Richard F. Bass, 2006-05-11 A discussion of the interplay of diffusion processes and partial differential equations with an emphasis on probabilistic methods It begins with stochastic differential equations the probabilistic machinery needed to study PDE and moves on to probabilistic representations of solutions for PDE regularity of solutions and one dimensional diffusions The author discusses in depth two main types of second order linear differential operators non divergence operators and divergence operators including topics such as the Harnack inequality of Krylov Safonov for non divergence operators and heat kernel estimates for divergence form operators as well as Martingale problems and the Malliavin calculus While serving as a textbook for a graduate course on diffusion theory with applications to PDE this will also be a valuable reference to researchers in probability who are interested in PDE as well as for analysts interested in probabilistic methods

Green's Function and Uniqueness for Diffusions Related to Elliptic Operators with Discontinuous Coefficients Maria Cristina Cerutti, 1990

Functional Analytic Techniques for Diffusion Processes Kazuaki Taira, 2022-05-28 This book is an easy to read reference providing a link between functional analysis and diffusion processes More precisely the book takes readers to a mathematical crossroads of functional analysis macroscopic approach partial differential equations mesoscopic approach and probability microscopic approach via the mathematics needed for the hard parts of diffusion processes This work brings these three fields of analysis together and provides a profound stochastic insight microscopic approach into the study of elliptic boundary value problems The author does a massive study of diffusion processes from a broad perspective and explains mathematical matters in a more easily readable way than one usually would find The book is amply illustrated 14 tables and 141 figures are provided with appropriate captions in such a fashion that readers can easily understand powerful techniques of functional analysis for the study of diffusion processes in probability The scope of the author's work has been and continues to be powerful methods of functional analysis for future research of elliptic boundary value problems and Markov processes via semigroups A broad spectrum of readers can appreciate easily and effectively the stochastic intuition that this book conveys Furthermore the book will serve as a sound basis both for researchers and for graduate students in pure and applied mathematics who are interested in a modern version of the classical potential theory and Markov processes For advanced undergraduates working in functional analysis partial differential equations and probability it provides an effective opening to these three interrelated fields of analysis Beginning graduate students and mathematicians in the field looking for a coherent overview will find the book to be a helpful beginning This work will be a major influence in a very broad field of study for a long time

Stochastic Geometric Analysis With Applications Ovidiu Calin, 2023-11-21 This book is a comprehensive exploration of the interplay between Stochastic Analysis Geometry and Partial Differential Equations PDEs It aims to investigate the influence of geometry on diffusions induced by underlying structures such as Riemannian or sub Riemannian geometries and

examine the implications for solving problems in PDEs mathematical finance and related fields The book aims to unify the relationships between PDEs nonholonomic geometry and stochastic processes focusing on a specific condition shared by these areas known as the bracket generating condition or Hörmander's condition The main objectives of the book are The intended audience for this book includes researchers and practitioners in mathematics physics and engineering who are interested in stochastic techniques applied to geometry and PDEs as well as their applications in mathematical finance and electrical circuits

Trends In Probability And Related Analysis - Proceedings Of Sap'98 N Kono, Narn-rueih Shieh, 1999-10-19 This proceedings volume reflects the current interest in and future direction of probability theory and related theory of analysis and statistics It contains 2 survey papers and 21 contributed papers *Positive Harmonic Functions and Diffusion* Ross G. Pinsky, 1995-01-12 In this book Professor Pinsky gives a self contained account of the theory of positive harmonic functions for second order elliptic operators using an integrated probabilistic and analytic approach The book begins with a treatment of the construction and basic properties of diffusion processes This theory then serves as a vehicle for studying positive harmonic functions Starting with a rigorous treatment of the spectral theory of elliptic operators with nice coefficients on smooth bounded domains the author then develops the theory of the generalized principal eigenvalue and the related criticality theory for elliptic operators on arbitrary domains Martin boundary theory is considered and the Martin boundary is explicitly calculated for several classes of operators The book provides an array of criteria for determining whether a diffusion process is transient or recurrent Also introduced are the theory of bounded harmonic functions and Brownian motion on manifolds of negative curvature Many results that form the folklore of the subject are here given a rigorous exposition making this book a useful reference for the specialist and an excellent guide for the graduate student

Fokker-Planck-Kolmogorov Equations Vladimir I. Bogachev, Nicolai V. Krylov, Michael Röckner, Stanislav V. Shaposhnikov, 2022-02-10 This book gives an exposition of the principal concepts and results related to second order elliptic and parabolic equations for measures the main examples of which are Fokker Planck Kolmogorov equations for stationary and transition probabilities of diffusion processes Existence and uniqueness of solutions are studied along with existence and Sobolev regularity of their densities and upper and lower bounds for the latter The target readership includes mathematicians and physicists whose research is related to diffusion processes as well as elliptic and parabolic equations

Reaction Diffusion Systems Gabriela Caristi, Enzo Mitidieri, 1997-09-19 Based on the proceedings of the International Conference on Reaction Diffusion Systems held recently at the University of Trieste Italy Presents new research papers and state of the art surveys on the theory of elliptic parabolic and hyperbolic problems and their related applications Furnishes incisive contribution by over 40 mathematicians representing renowned institutions in North and South America Europe and the Middle East *Degenerate Diffusion Operators Arising in Population Biology* Charles L. Epstein, 1940 Probability

Approximations and Beyond Andrew Barbour, Hock Peng Chan, David Siegmund, 2011-12-07 In June 2010 a conference

Probability Approximations and Beyond was held at the National University of Singapore NUS in honor of pioneering mathematician Louis Chen. Chen made the first of several seminal contributions to the theory and application of Stein's method. One of his most important contributions has been to turn Stein's concentration inequality idea into an effective tool for providing error bounds for the normal approximation in many settings and in particular for sums of random variables exhibiting only local dependence. This conference attracted a large audience that came to pay homage to Chen and to hear presentations by colleagues who have worked with him in special ways over the past 40 years. The papers in this volume attest to how Louis Chen's cutting edge ideas influenced and continue to influence such areas as molecular biology and computer science. He has developed applications of his work on Poisson approximation to problems of signal detection in computational biology. The original papers contained in this book provide historical context for Chen's work alongside commentary on some of his major contributions by noteworthy statisticians and mathematicians working today.

LNM, 2008. Contents of 1-14, 1966-67, 1978-79 in v. 15, 1979-80. **Analytical Methods for Kolmogorov Equations** Luca Lorenzi, 2016-10-04. The second edition of this book has a new title that more accurately reflects the table of contents. Over the past few years many new results have been proven in the field of partial differential equations. This edition takes those new results into account in particular the study of nonautonomous operators with unbounded coefficients which has received great attention. Additionally this edition is the first to use a unified approach to contain the new results in a singular place.

Discrete and Continuous Dynamical Systems, 2008. *Statistical Theory and Method Abstracts*, 1996. Annales de l'I.H.P., 2005. **Bulletin of the Polish Academy of Sciences**, 2000. *Sixth International Vilnius Conference on Probability Theory and Mathematical Statistics*, 1993. AMSTAT News, 1997. **Stroock-Varadhan Theory of Diffusions in a Hilbert Space and Likelihood Ratios** Alan Cary Krinik, 1978. Studies in Partial Differential Equations Walter Littman, Luis A. Caffarelli, 1982.

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