

Stochastic Analysis on Manifolds

Elton P. Hsu

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Stochastic Analysis On Manifolds

Yuri E. Gliklikh



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Stochastic Analysis on Manifolds Elton P. Hsu, 2002 Mainly from the perspective of a probabilist Hsu shows how stochastic analysis and differential geometry can work together for their mutual benefit He writes for researchers and advanced graduate students with a firm foundation in basic euclidean stochastic analysis and differential geometry He does not include the exercises usual to such texts but does provide proofs throughout that invite readers to test their understanding Annotation copyrighted by Book News Inc Portland OR

Stochastic Analysis on Manifolds Elton P. Hsu, 1990 Probability theory has become a convenient language and a useful tool in many areas of modern analysis The main purpose of this book is to explore part of this connection concerning the relations between Brownian motion on a manifold and analytical aspects of differential geometry A dominant theme of the book is the probabilistic interpretation of the curvature of a manifold The book begins with a brief review of stochastic differential equations on Euclidean space After presenting the basics of stochastic analysis on manifolds the author introduces Brownian motion on a Riemannian manifold and studies the effect of curvature on its behavior He then applies Brownian motion to geometric problems and vice versa using many well known examples e g short time behavior of the heat kernel on a manifold and probabilistic proofs of the Gauss Bonnet Chern theorem and the Atiyah Singer index theorem for Dirac operators The book concludes with an introduction to stochastic analysis on the path space over a Riemannian manifold

Stochastic Analysis on Manifolds Elton P. Hsu, Concerned with probability theory Elton Hsu s study focuses primarily on the relations between Brownian motion on a manifold and analytical aspects of differential geometry A key theme is the probabilistic interpretation of the curvature of a manifold

Global and Stochastic Analysis with Applications to Mathematical Physics Yuri E. Gliklikh, 2010-12-07 Methods of global analysis and stochastic analysis are most often applied in mathematical physics as separate entities thus forming important directions in the field However while combination of the two subject areas is rare it is fundamental for the consideration of a broader class of problems This book develops methods of Global Analysis and Stochastic Analysis such that their combination allows one to have a more or less common treatment for areas of mathematical physics that traditionally are considered as divergent and requiring different methods of investigation Global and Stochastic Analysis with Applications to Mathematical Physics covers branches of mathematics that are currently absent in monograph form Through the demonstration of new topics of investigation and results both in traditional and more recent problems this book offers a fresh perspective on ordinary and stochastic differential equations and inclusions in particular given in terms of Nelson s mean derivatives on linear spaces and manifolds Topics covered include classical mechanics on non linear configuration spaces problems of statistical and quantum physics and hydrodynamics A self contained book that provides a large amount of preliminary material and recent results which will serve to be a useful introduction to the subject and a valuable resource for further research It will appeal to researchers graduate and PhD students working in global analysis stochastic analysis and

mathematical physics *Analysis For Diffusion Processes On Riemannian Manifolds* Feng-yu Wang, 2013-09-23 Stochastic analysis on Riemannian manifolds without boundary has been well established. However, the analysis for reflecting diffusion processes and sub elliptic diffusion processes is far from complete. This book contains recent advances in this direction along with new ideas and efficient arguments which are crucial for further developments. Many results contained here, for example, the formula of the curvature using derivatives of the semigroup, are new among existing monographs even in the case without boundary.

New Trends In Stochastic Analysis And Related Topics: A Volume In Honour Of Professor K D Elworthy Huaizhong Zhao, Aubrey Truman, 2011-11-25 The volume is dedicated to Professor David Elworthy to celebrate his fundamental contribution and exceptional influence on stochastic analysis and related fields. Stochastic analysis has been profoundly developed as a vital fundamental research area in mathematics in recent decades. It has been discovered to have intrinsic connections with many other areas of mathematics such as partial differential equations, functional analysis, topology, differential geometry, dynamical systems, etc. Mathematicians developed many mathematical tools in stochastic analysis to understand and model random phenomena in physics, biology, finance, fluid environment, science, etc. This volume contains 12 comprehensive review new articles written by world leading researchers by invitation and their collaborators. It covers stochastic analysis on manifolds, rough paths, Dirichlet forms, stochastic partial differential equations, stochastic dynamical systems, infinite dimensional analysis, stochastic flows, quantum stochastic analysis, and stochastic Hamilton Jacobi theory. Articles contain cutting edge research methodology, results, and ideas in relevant fields. They are of interest to research mathematicians and postgraduate students in stochastic analysis, probability, partial differential equations, dynamical systems, mathematical physics, as well as to physicists, financial mathematicians, engineers, etc.

Heat Kernel and Analysis on Manifolds Alexander Grigoryan, 2009 This volume contains the expanded lecture notes of courses taught at the Emile Borel Centre of the Henri Poincaré Institute, Paris. In the book, leading experts introduce recent research in their fields. The unifying theme is the study of heat kernels in various situations using related geometric and analytic tools. Topics include analysis of complex coefficient elliptic operators, diffusions on fractals and on infinite dimensional groups, heat kernel and isoperimetry on Riemannian manifolds, heat kernels and infinite dimensional analysis, diffusions and Sobolev type spaces on metric spaces, quasi regular mappings and p -Laplace operators, heat kernel and spherical inversion on $SL(2, \mathbb{C})$, random walks and spectral geometry on crystal lattices, isoperimetric and isocapacitary inequalities, and generating function techniques for random walks on graphs. Publisher's website

Heat Kernels and Analysis on Manifolds, Graphs, and Metric Spaces Pascal Auscher, T. Coulhon, 2003 This volume contains the expanded lecture notes of courses taught at the Emile Borel Centre of the Henri Poincaré Institute, Paris. In the book, leading experts introduce recent research in their fields. The unifying theme is the study of heat kernels in various situations using related geometric and analytic tools. Topics include analysis of complex coefficient elliptic operators, diffusions on fractals and on infinite dimensional groups, heat kernel and isoperimetry on

Riemannian manifolds heat kernels and infinite dimensional analysis diffusions and Sobolev type spaces on metric spaces quasi regular mappings and p Laplace operators heat kernel and spherical inversion on $SL(2, \mathbb{C})$ random walks and spectral geometry on crystal lattices isoperimetric and isocapacitary inequalities and generating function techniques for random walks on graphs This volume is suitable for graduate students and research mathematicians interested in random processes and analysis on manifolds

Stochastic Analysis and Related Topics VII Laurent Decreusefond, Bernt Oksendal, Ali S. Üstünel, 2012-12-06 One of the most challenging subjects of stochastic analysis in relation to physics is the analysis of heat kernels on infinite dimensional manifolds The simplest nontrivial case is that of the path and loop space on a Lie group In this volume an up to date survey of the topic is given by Leonard Gross a prominent developer of the theory Another concise but complete survey of Hausdorff measures on Wiener space and its applications to Malliavin Calculus is given by D Feyel one of the most active specialists in this area Other survey articles deal with short time asymptotics of diffusion processes with values in infinite dimensional manifolds and large deviations of diffusions with discontinuous drifts A thorough survey is given of stochastic integration with respect to the fractional Brownian motion as well as Stokes formula for the Brownian sheet and a new version of the log Sobolev inequality on the Wiener space Professional mathematicians looking for an overview of the state of the art in the above subjects will find this book helpful In addition graduate students as well as researchers whose domain requires stochastic analysis will find the original results of interest for their own research The organizers acknowledge gratefully the financial help of the University of Oslo and the invaluable aid of Professor Bernt Oksendal and l'Ecole Nationale Supérieure des Telecommunications

Stochastic Analysis on Infinite Dimensional Spaces H Kunita, Hui-Hsiung Kuo, 1994-08-22 The book discusses the following topics in stochastic analysis 1 Stochastic analysis related to Lie groups stochastic analysis of loop spaces and infinite dimensional manifolds has been developed rapidly after the fundamental works of Gross and Malliavin Lectures by Driver Gross Mitoma and Sengupta

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