

Stochastic Analysis and Related Topics VII

The Silvri Workshop

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Three invited lectures and 12 selected research papers presented at the Oslo Silivri Workshop on Stochastic Analysis Silivri Turkey July 1994 share the widely diverse applicability of this mathematical tool in a variety of disciplines. The three lectures thoroughly discuss mathematical theory of communication networks, state space models of the term structure of interest rates and the theory of capacity on the Wiener space. The research papers broaden this discussion base and feature many new calculations and equations. Annotation copyright by Book News Inc, Portland, OR. *Stochastic Analysis and Related Topics VI* Laurent Decreusefond, Jon Gjerde, Bernt Øksendal, Suleyman Ustunel, 2012-10-11 This volume contains the contributions of the participants of the Sixth Oslo Silivri Workshop on Stochastic Analysis held in Geilo from July 29 to August 6, 1996. There

are two main lectures Stochastic Differential Equations with Memory by S E A Mohammed Backward SDE s and Viscosity Solutions of Second Order Semilinear PDE s by E Pardoux The main lectures are presented at the beginning of the volume There is also a review paper at the third place about the stochastic calculus of variations on Lie groups The contributing papers vary from SPDEs to Non Kolmogorov type probabilistic models We would like to thank VISTA a research cooperation between Norwegian Academy of Sciences and Letters and Den Norske Stats Oljeselskap Statoil CNRS Centre National de la Recherche Scientifique The Department of Mathematics of the University of Oslo The Ecole Nationale Supérieure des Telecommunications for their financial support L Decreusefond J Gjerde B Øksendal A S Ustunel PARTICIPANTS TO THE 6TH WORKSHOP ON STOCHASTIC ANALYSIS Vestlia H yfjellshotell Geilo Norway July 28 August 4 1996 E mail abc gfm cii fc ui pt Aureli ALABERT Departament de Matemàtiques Laurent DECREUSEFOND Universitat Autònoma de Barcelona Ecole Nationale Supérieure des Telecom 08193 Bellaterra munications CATALONIA Spain Departement Reseaux E mail alabert mat uab es 46 rue Barrault Halvard ARNTZEN 75634 Paris Cedex 13 Dept of Mathematics FRANCE University of Oslo E mail decreuse res enst fr Box 1053 Blindern Laurent DENIS N 0316 Oslo C M I **Stochastic Analysis and Related Topics VI** Laurent Decreusefond,1998

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