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Applications Fred Espen Benth, Giulia Di Nunno, Tom Lindstrom, Bernt Øksendal, Tusheng Zhang, 2007-04-24 Kiyosi Ito the founder of stochastic calculus is one of the few central figures of the twentieth century mathematics who reshaped the mathematical world Today stochastic calculus is a central research field with applications in several other mathematical disciplines for example physics engineering biology economics and finance The Abel Symposium 2005 was organized as a tribute to the work of Kiyosi Ito on the occasion of his 90th birthday Distinguished researchers from all over the world were

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Stochastic Analysis and Applications 2014 Dan Crisan, Ben Hambly, Thaleia Zariphopoulou, 2014-12-13 Articles from many of the main contributors to recent progress in stochastic analysis are included in this volume which provides a snapshot of the current state of the area and its ongoing developments It constitutes the proceedings of the conference on Stochastic Analysis and Applications held at the University of Oxford and the Oxford Man Institute during 23-27 September 2013 The conference honored the 60th birthday of Professor Terry Lyons FLSW FRSE FRS Wallis Professor of Mathematics University of Oxford Terry Lyons is one of the leaders in the field of stochastic analysis His introduction of the notion of rough paths has revolutionized the field both in theory and in practice Stochastic Analysis is the branch of mathematics that deals with the analysis of dynamical systems affected by noise It emerged as a core area of mathematics in the late 20th century and has subsequently developed into an important theory with a wide range of powerful and novel tools and with impressive applications within and beyond mathematics Many systems are profoundly affected by stochastic fluctuations and it is not surprising that the array of applications of Stochastic Analysis is vast and touches on many aspects of life The present volume is intended for researchers and Ph D students in stochastic analysis and its applications stochastic optimization and financial mathematics as well as financial engineers and quantitative analysts

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stochastic analysis control theory and optimization and applications They include authoritative expositions and surveys as well as research papers on recent and important issues The papers are grouped according to the following four major themes 1 large deviations risk sensitive and Hoc control 2 partial differential equations and viscosity solutions 3 stochastic control filtering and parameter estimation and 4 mathematical finance and other applications We express our deep gratitude to all of the authors for their invaluable contributions and to the referees for their careful and timely reviews We thank Harold Kushner for having graciously agreed to undertake the task of writing the foreword Particular thanks go to H Thomas Banks for his help advice and suggestions during the entire preparation process as well as for the generous support of the Center for Research in Scientific Computation The assistance from the Birkhauser professional staff is also greatly appreciated

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