Vassili N. Kolokoltsov

Semiclassical Analysis for Diffusions and Stochastic Processes

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Gilles Pisier

Semiclabical Analysis For Diffusions And Stochastic Procebes:

   Semiclassical Analysis for Diffusions and Stochastic Processes Vassili N. Kolokoltsov,2007-12-03 The monograph is devoted mainly to the analytical study of the differential pseudo differential and stochastic evolution equations describing the transition probabilities of various Markov processes These include i diffusions in particular degenerate diffusions ii more general jump diffusions especially stable jump diffusions driven by stable L vy processes iii complex stochastic Schr dinger equations which correspond to models of quantum open systems The main results of the book concern the existence two sided estimates path integral representation and small time and semiclassical asymptotics for the Green functions or fundamental solutions of these equations which represent the transition probability densities of the corresponding random process The boundary value problem for Hamiltonian systems and some spectral asymptotics ar also discussed Readers should have an elementary knowledge of probability complex and functional analysis and calculus *Semiclassical Analysis for Diffusions and Stochastic Processes* Vasily Kolokoltsov,2014-01-15 **Semiclassical Analysis for Diffusions and Stochastic Processes** Vasilii Nikitich Kolokol'tsov,2000 **Local and Semi-Local Bifurcations in Hamiltonian Dynamical Systems** Heinz Hanßmann,2006-10-18 This book demonstrates that while elliptic and hyperbolic tori determine the distribution of maximal invariant tori they themselves form n parameter families Therefore torus bifurcations of high co dimension may be found in a single given Hamiltonian system absent untypical conditions or external parameters The text moves logically from the integrable case in which symmetries allow for reduction to bifurcating equilibria to non integrability where smooth parametrisations must be replaced by Cantor sets *Stable Approximate Evaluation of Unbounded Operators* C. W. Groetsch,2007 Spectral theory of bounded linear operators teams up with von Neumann s theory of unbounded operators in this monograph to provide a general framework for the study of stable methods for the evaluation of unbounded operators An introductory chapter provides numerous illustrations of unbounded linear operators that arise in various inverse problems of mathematical physics Before the general theory of stabilization methods is developed an extensive exposition of the necessary background material from the theory of operators on Hilbert space is provided Several specific stabilization methods are studied in detail with particular attention to the Tikhonov Morozov method and its iterated version

   Punctured Torus Groups and 2-Bridge Knot Groups (I) Hirotaka Akiyoshi,Makoto Sakuma,Masaaki Wada,Yasushi Yamashita,2007-05-26 Here is the first part of a work that provides a full account of Jorgensen s theory of punctured torus Kleinian groups and its generalization It offers an elementary and self contained description of Jorgensen s theory with a complete proof Through various informative illustrations readers are naturally led to an intuitive synthetic grasp of the theory which clarifies how a very simple fuchsian group evolves into complicated Kleinian groups Construction of Global Lyapunov Functions Using Radial Basis Functions Peter Giesl,2007-04-11 The basin of attraction of an equilibrium of an ordinary differential equation can be determined using a Lyapunov function A new method to construct such a Lyapunov

function using radial basis functions is presented in this volume intended for researchers and advanced students from both dynamical systems and radial basis functions Besides an introduction to both areas and a detailed description of the method it contains error estimates and many examples **Value-Distribution of L-Functions** Jörn Steuding,2007-05-26 These notes present recent results in the value distribution theory of L functions with emphasis on the phenomenon of universality Universality has a strong impact on the zero distribution Riemann s hypothesis is true only if the Riemann zeta function can approximate itself uniformly The text proves universality for polynomial Euler products The authors approach follows mainly Bagchi s probabilistic method Discussion touches on related topics almost periodicity density estimates Nevanlinna theory and functional independence **Lectures on the Automorphism Groups of Kobayashi-Hyperbolic Manifolds** Alexander Isaev,2007-03-11 In this monograph the author presents a coherent exposition of recent results on complete characterization of Kobayashi hyperbolic manifolds with high dimensional groups of holomorphic automorphisms These classification results can be viewed as complex geometric analogues of those known for Riemannian manifolds with high dimensional isotropy groups that were extensively studied in the 1950s 70s **Concentration Inequalities and Model Selection** Pascal Massart,2007-04-26 Concentration inequalities have been recognized as fundamental tools in several domains such as geometry of Banach spaces or random combinatorics They also turn to be essential tools to develop a non asymptotic theory in statistics This volume provides an overview of a non asymptotic theory for model selection It also discusses some selected applications to variable selection change points detection and statistical learning *Iterative Approximation of Fixed Points* Vasile Berinde,2007-04-20 This monograph gives an introductory treatment of the most important iterative methods for constructing fixed points of nonlinear contractive type mappings For each iterative method considered it summarizes the most significant contributions in the area by presenting some of the most relevant convergence theorems It also presents applications to the solution of nonlinear operator equations as well as the appropriate error analysis of the main iterative methods **Differential Equations Driven by Rough Paths** Terry J. Lyons,Michael J. Caruana,Thierry Lévy,2007-04-25 Each year young mathematicians congregate in Saint Flour France and listen to extended lecture courses on new topics in Probability Theory The goal of these notes representing a course given by Terry Lyons in 2004 is to provide a straightforward and self supporting but minimalist account of the key results forming the foundation of the theory of rough paths Attractivity and Bifurcation for Nonautonomous Dynamical Systems Martin Rasmussen,2007-06-08 Although bifurcation theory of equations with autonomous and periodic time dependence is a major object of research in the study of dynamical systems since decades the notion of a nonautonomous bifurcation is not yet established In this book two different approaches are developed which are based on special definitions of local attractivity and repulsivity It is shown that these notions lead to nonautonomous Morse decompositions *Sharp Real-Part Theorems* Gershon Kresin,Vladimir Maz'ya,2007-03-05 This volume contains a coherent point of view on various sharp pointwise

inequalities for analytic functions in a disk in terms of the real part of the function on the boundary circle or in the disk itself Inequalities of this type are frequently used in the theory of entire functions and in the analytic number theory *The Method of Approximate Inverse: Theory and Applications* Thomas Schuster,2007-04-26 This book is concerned with the method of approximate inverse which is a regularization technique for stably solving inverse problems in various settings It demonstrates the performance and functionality of the method on several examples from medical imaging and non destructive testing such as computerized tomography Doppler tomography SONAR X ray diffractometry and thermoacoustic computerized tomography *Variational Methods for Problems from Plasticity Theory and for Generalized Newtonian Fluids* Martin Fuchs,Gregory Seregin,2000-12-12 Variational methods are applied to prove the existence of weak solutions for boundary value problems from the deformation theory of plasticity as well as for the slow steady state flow of generalized Newtonian fluids including the Bingham and Prandtl Eyring model For perfect plasticity the role of the stress tensor is emphasized by studying the dual variational problem in appropriate function spaces The main results describe the analytic properties of weak solutions e g differentiability of velocity fields and continuity of stresses The monograph addresses researchers and graduate students interested in applications of variational and PDE methods in the mechanics of solids and fluids Loeb Measures in Practice: Recent Advances Nigel J. Cutland,2004-10-11 This expanded version of the 1997 European Mathematical Society Lectures given by the author in Helsinki begins with a self contained introduction to nonstandard analysis NSA and the construction of Loeb Measures which are rich measures discovered in 1975 by Peter Loeb using techniques from NSA Subsequent chapters sketch a range of recent applications of Loeb measures due to the author and his collaborators in such diverse fields as stochastic fluid mechanics stochastic calculus of variations Malliavin calculus and the mathematical finance theory The exposition is designed for a general audience and no previous knowledge of either NSA or the various fields of applications is assumed *Filtration in Porous Media and Industrial Application* M.S. Espedal,A. Mikelic,2000-12-12 This book is devoted to the presentation of some flow problems in porous media having relevant industrial applications The main topics covered are the manufacturing of composite materials the espresso coffee brewing process the filtration of liquids through diapers various questions about flow problems in oil reservoirs and the theory of homogenization The aim is to show that filtration problems arising in very practical industrial context exhibit interesting and highly nontrivial mathematical aspects Thus the style of the book is mathematically rigorous but specifically oriented towards applications so that it is intended for both applied mathematicians and researchers in various areas of technological interest The reader is required to have a good knowledge of the classical theory of PDE and basic functional analysis **Similarity Problems and Completely Bounded Maps** Gilles Pisier,2004-10-12 These notes revolve around three similarity problems appearing in three different contexts but all dealing with the space B H of all bounded operators on a complex Hilbert space H The first one deals with group representations the second one with C algebras and the third one with the disc algebra We

describe them in detail in the introduction which follows This volume is devoted to the background necessary to understand these three problems to the solutions that are known in some special cases and to numerous related concepts results counterexamples or extensions which their investigation has generated While the three problems seem different it is possible to place them in a common framework using the key concept of complete boundedness which we present in detail Using this notion the three problems can all be formulated as asking whether boundedness implies complete boundedness for linear maps satisfying certain additional algebraic identities   *Real Enriques Surfaces* Alexander Degtyarev,Ilia Itenberg,Viatcheslav Kharlamov,2000-10-26 Deformation classes p 89

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