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Brownian Motion and Stochastic Calculus - Ioannis Karatzas 2012-12-06

Two of the most fundamental concepts in the theory of stochastic processes are the Markov property and the martingale property. * This book is written for readers who are acquainted with both of these ideas in the discrete-time setting, and who now wish to explore stochastic processes in their continuous time context. It has been our goal to write a systematic and thorough exposition of this subject, leading in many instances to the frontiers of knowledge. At the same time, we have endeavored to keep the mathematical prerequisites as low as possible, namely, knowledge of measure-theoretic probability and some familiarity with discrete-time processes. The vehicle we have chosen for this task is Brownian motion, which we present as the canonical example of both a Markov process and a martingale. We support this point of view by showing how, by means of stochastic integration and random time change, all continuous-path martingales and a multitude of continuous-path Markov processes can be represented in terms of Brownian motion. This approach forces us to leave aside those processes which do not have continuous paths. Thus, the Poisson process is not a primary object of study, although it is developed in Chapter 1 to be used as a tool when we later study passage times and local time of Brownian motion.

High-Dimensional Probability - Roman Vershynin 2018-09-30

High-dimensional probability offers insight into the behavior of random vectors, random matrices, random subspaces, and objects used to quantify uncertainty in high dimensions. Drawing on ideas from probability, analysis, and geometry, it lends itself to applications in mathematics, statistics, theoretical computer science, signal processing, optimization, and more. It is the first to integrate theory, key tools, and modern applications of high-dimensional probability. Concentration inequalities form the core, and it covers both classical results such as Hoeffding's and Chernoff's inequalities and modern developments such as the matrix Bernstein's inequality. It then introduces the powerful methods based on stochastic processes, including such tools as Slepian's, Sudakov's, and Dudley's inequalities, as well as generic chaining and bounds based on VC dimension. A broad range of illustrations is embedded throughout, including classical and modern results for covariance estimation, clustering, networks, semidefinite programming, coding, dimension reduction, matrix completion, machine learning, compressed sensing, and sparse regression.

Measure, Integral and Probability - Marek Capinski 2013-06-29

This very well written and accessible book emphasizes the reasons for studying measure theory, which is the foundation of much of probability. By focusing on measure, many illustrative examples and applications, including a thorough discussion of standard probability distributions and densities, are opened. The book also includes many problems and their fully worked solutions.

Mathematical Statistics: Exercises and Solutions - Jun Shao 2006-06-26

The exercises are grouped into seven chapters with titles matching those in the author's *Mathematical Statistics*. Can also be used as a stand-alone because exercises and solutions are comprehensible independently of their source, and notation and terminology are explained in the front of the book. Suitable for self-study for a statistics Ph.D. qualifying exam.

Combinatorial Stochastic Processes - Jim Pitman 2006-05-11

The purpose of this text is to bring graduate students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes. There is particular focus on the theory of random combinatorial structures such as partitions, permutations, trees, forests, and mappings, and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like Brownian motion and Poisson processes.

Introduction to Probability - David F. Anderson 2017-11-02

This classroom-tested textbook is an introduction to probability theory, with the right balance between mathematical precision, probabilistic intuition, and concrete applications. *Introduction to Probability* covers the material precisely, while avoiding excessive technical details. After introducing the basic vocabulary of randomness, including events, probabilities, and random variables, the text offers the reader a first glimpse of the major theorems of the subject: the law of large numbers and the central limit theorem. The important probability distributions are introduced organically as they arise from applications. The discrete and continuous sides of probability are treated together to emphasize their similarities. Intended for students with a calculus background, the text teaches not only the nuts and bolts of probability theory and how to solve specific problems, but also why the methods of solution work.

Handbook of Mathematics for Engineers and Scientists - Andrei D. Polyaniin 2006-11-27

The *Handbook of Mathematics for Engineers and Scientists* covers the main fields of mathematics and focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology. To accommodate different mathematical backgrounds, the preminent authors outline the material in a simplified, schematic manner, avoiding special terminology wherever possible. Organized in ascending order of complexity, the material is divided into two parts. The first part is a coherent survey of the most important definitions, formulas, equations, methods, and theorems. It covers arithmetic, elementary and analytic geometry, algebra, differential and integral calculus, special functions, calculus of variations, and probability theory. Numerous specific examples clarify the methods for solving problems and equations. The second part provides many in-

depth mathematical tables, including those of exact solutions of various types of equations. This concise, comprehensive compendium of mathematical definitions, formulas, and theorems provides the foundation for exploring scientific and technological phenomena.

Elementary Probability for Applications - Rick Durrett 2009-07-31

This clear and lively introduction to probability theory concentrates on the results that are the most useful for applications, including combinatorial probability and Markov chains. Concise and focused, it is designed for a one-semester introductory course in probability for students who have some familiarity with basic calculus. Reflecting the author's philosophy that the best way to learn probability is to see it in action, there are more than 350 problems and 200 examples. The examples contain all the old standards such as the birthday problem and Monty Hall, but also include a number of applications not found in other books, from areas as broad ranging as genetics, sports, finance, and inventory management.

The Probability Tutoring Book - Carol Ash 1993

A self-study guide for practicing engineers, scientists, and students, this book offers practical, worked-out examples on continuous and discrete probability for problem-solving courses. It is filled with handy diagrams, examples, and solutions that greatly aid in the comprehension of a variety of probability problems.

Fractional Differential Equations - Anatoly Kochubei 2019-02-19

This multi-volume handbook is the most up-to-date and comprehensive reference work in the field of fractional calculus and its numerous applications. This second volume collects authoritative chapters covering the mathematical theory of fractional calculus, including ordinary and partial differential equations of fractional order, inverse problems, and evolution equations.

Semi-Lagrangian Approximation Schemes for Linear and Hamilton-Jacobi Equations - Maurizio Falcone 2014-01-31

This largely self-contained book provides a unified framework of semi-Lagrangian strategy for the approximation of hyperbolic PDEs, with a special focus on Hamilton-Jacobi equations. The authors provide a rigorous discussion of the theory of viscosity solutions and the concepts underlying the construction and analysis of difference schemes; they then proceed to high-order semi-Lagrangian schemes and their applications to problems in fluid dynamics, front propagation, optimal control, and image processing. The developments covered in the text and the references come from a wide range of literature.

Estimation and Control of Dynamical Systems - Alain Bensoussan 2018-05-23

This book provides a comprehensive presentation of classical and advanced topics in estimation and control of dynamical systems with an emphasis on stochastic control. Many aspects which are not easily found in a single text are provided, such as connections between control theory and mathematical finance, as well as differential games. The book is self-contained and prioritizes concepts rather than full rigor, targeting scientists who want to use control theory in their research in applied mathematics, engineering, economics, and management science. Examples and exercises are included throughout, which will be useful for PhD courses and graduate courses in general. Dr. Alain Bensoussan is Lars Magnus Ericsson Chair at UT Dallas and Director of the International Center for Decision and Risk Analysis which develops risk management research as it pertains to large-investment industrial projects that involve new technologies, applications and markets. He is also Chair Professor at City University Hong Kong.

Probability - Jim Pitman 2012-12-06

This is a text for a one-quarter or one-semester course in probability, aimed at students who have done a year of calculus. The book is organised so a student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus. Later chapters develop these ideas further using calculus tools. The book contains more than the usual number of examples worked out in detail. The most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory. The more they see this happen in class, and the more they do it themselves in exercises, the better. The style of the text is deliberately informal. My experience is that students learn more from intuitive explanations, diagrams, and examples than they do from theorems and proofs. So the emphasis is on problem solving rather than theory.

Developments in Nonstandard Mathematics - Nigel J Cutland 2020-01-30

This book contains expository papers and articles reporting on recent research by leading world experts in nonstandard mathematics, arising from the International Colloquium on Nonstandard Mathematics held at the University of Aveiro, Portugal in July 1994. Nonstandard mathematics originated with Abraham Robinson, and the body of ideas that have developed from this theory of nonstandard analysis now vastly extends Robinson's work with infinitesimals. The range of applications includes measure and probability theory, stochastic analysis, differential equations, generalised functions, mathematical physics and differential geometry, moreover, the theory has implications for the teaching of calculus and analysis. This volume contains papers touching on all of the above topics, as well as a biographical note about Abraham Robinson based on the opening address given by W.A.J. Luxemburg - who knew Robinson - to the Aveiro conference which marked the 20th anniversary of Robinson's death. This book will be of particular interest to students and researchers in nonstandard analysis, measure theory, generalised functions and mathematical physics.

Probability Theory: STAT310/MATH230 - Amir Dembo 2014-10-24

Probability Theory: STAT310/MATH230 By Amir Dembo

Stochastic Analysis and Related Topics VI - Laurent Decreusefond 2012-12-06

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 Høyfjellshotell, 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

Numerical Solution of Stochastic Differential Equations with Jumps in Finance -

Eckhard Platen 2010-07-23

In financial and actuarial modeling and other areas of application, stochastic differential equations with jumps have been employed to describe the dynamics of various state variables. The numerical solution of such equations is more complex than that of those only driven by Wiener processes, described in Kloeden & Platen: Numerical Solution of Stochastic Differential Equations (1992). The present monograph builds on the above-mentioned work and provides an introduction to stochastic differential equations with jumps, in both theory and application, emphasizing the numerical methods needed to solve such equations. It presents many new results on higher-order methods for scenario and Monte Carlo simulation, including implicit, predictor corrector, extrapolation, Markov chain and variance reduction methods, stressing the importance of their numerical stability. Furthermore, it includes chapters on exact simulation, estimation and filtering. Besides serving as a basic text on quantitative methods, it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding. Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance. Moreover, the volume introduces readers to the modern benchmark approach that provides a general framework for modeling in finance and insurance beyond the standard risk-neutral approach. It requires undergraduate background in mathematical or quantitative methods, is accessible to a broad readership, including those who are only seeking numerical recipes, and includes exercises that help the reader develop a deeper understanding of the underlying mathematics.

Scientific and Technical Aerospace Reports - 1981

Backward Stochastic Differential Equations - Jianfeng Zhang 2017-08-22

This book provides a systematic and accessible approach to stochastic differential equations, backward stochastic differential equations, and their connection with partial differential equations, as well as the recent development of the fully nonlinear theory, including nonlinear expectation, second order backward stochastic differential equations, and path dependent partial differential equations. Their main applications and numerical algorithms, as well as many exercises, are included. The book focuses on ideas and clarity, with most results having been solved from scratch and most theories being motivated from applications. It can be considered a starting point for junior researchers in the field, and can serve as a textbook for a two-semester graduate course in probability theory and stochastic analysis. It is also accessible for graduate students majoring in financial engineering.

Artificial Neural Nets and Genetic Algorithms - Rudolf F. Albrecht 2012-12-06

Artificial neural networks and genetic algorithms both are areas of research which have their origins in mathematical models constructed in order to gain understanding of important natural processes. By focussing on the process models rather than the processes themselves, significant new computational techniques have evolved which have found application in a large number of diverse fields. This diversity is reflected in the topics which are the subjects of contributions to this volume. There are contributions reporting theoretical developments in the design of neural networks, and in the management of their learning. In a number of contributions, applications to speech recognition tasks, control of industrial processes as well as to credit scoring, and so on, are reflected. Regarding

genetic algorithms, several methodological papers consider how genetic algorithms can be improved using an experimental approach, as well as by hybridizing with other useful techniques such as tabu search. The closely related area of classifier systems also receives a significant amount of coverage, aiming at better ways for their implementation. Further, while there are many contributions which explore ways in which genetic algorithms can be applied to real problems, nearly all involve some understanding of the context in order to apply the genetic algorithm paradigm more successfully. That this can indeed be done is evidenced by the range of applications covered in this volume.

Probability for Statisticians - Galen R. Shorack 2017-09-21

The choice of examples used in this text clearly illustrate its use for a one-year graduate course. The material to be presented in the classroom constitutes a little more than half the text, while the rest of the text provides background, offers different routes that could be pursued in the classroom, as well as additional material that is appropriate for self-study. Of particular interest is a presentation of the major central limit theorems via Steins method either prior to or alternative to a characteristic function presentation. Additionally, there is considerable emphasis placed on the quantile function as well as the distribution function, with both the bootstrap and trimming presented. The section on martingales covers censored data martingales.

Mathematics for Machine Learning - Marc Peter Deisenroth 2020-04-23

The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

Introduction to Probability - Joseph K. Blitzstein 2014-07-24

Developed from celebrated Harvard statistics lectures, Introduction to Probability provides essential language and tools for understanding statistics, randomness, and uncertainty. The book explores a wide variety of applications and examples, ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo (MCMC). Additional

A Complete Classification of the Isolated Singularities for Nonlinear Elliptic Equations with Inverse Square Potentials - Florica C. Cirstea 2014-01-08

A Concise Handbook of Mathematics, Physics, and Engineering Sciences - Andrei D. Polyani 2010-10-18

A Concise Handbook of Mathematics, Physics, and Engineering Sciences takes a practical approach to the basic notions, formulas, equations, problems, theorems, methods, and laws that most frequently occur in scientific and engineering applications and university education. The authors pay special attention to issues

that many engineers and students

Distributions in the Physical and Engineering Sciences, Volume 3 - Alexander I. Saichev 2018-08-03

Continuing the authors' multivolume project, this text considers the theory of distributions from an applied perspective, demonstrating how effective a combination of analytic and probabilistic methods can be for solving problems in the physical and engineering sciences. Volume 1 covered foundational topics such as distributional and fractional calculus, the integral transform, and wavelets, and Volume 2 explored linear and nonlinear dynamics in continuous media. With this volume, the scope is extended to the use of distributional tools in the theory of generalized stochastic processes and fields, and in anomalous fractional random dynamics. Chapters cover topics such as probability distributions; generalized stochastic processes, Brownian motion, and the white noise; stochastic differential equations and generalized random fields; Burgers turbulence and passive tracer transport in Burgers flows; and linear, nonlinear, and multiscale anomalous fractional dynamics in continuous media. The needs of the applied-sciences audience are addressed by a careful and rich selection of examples arising in real-life industrial and scientific labs and a thorough discussion of their physical significance. Numerous illustrations generate a better understanding of the core concepts discussed in the text, and a large number of exercises at the end of each chapter expand on these concepts. *Distributions in the Physical and Engineering Sciences* is intended to fill a gap in the typical undergraduate engineering/physical sciences curricula, and as such it will be a valuable resource for researchers and graduate students working in these areas. The only prerequisites are a three-four semester calculus sequence (including ordinary differential equations, Fourier series, complex variables, and linear algebra), and some probability theory, but basic definitions and facts are covered as needed. An appendix also provides background material concerning the Dirac-delta and other distributions.

Real Options, Ambiguity, Risk and Insurance - A. Bensoussan 2013-05-02

Financial engineering has become the focus of widespread media attention as a result of the worldwide financial crisis of recent years. This book is the second in a series dealing with financial engineering from Ajou University in Korea. The main objective of the series is to disseminate recent developments and important issues in financial engineering to graduate students and researchers, and to provide surveys or pedagogical exposition of important published papers in a broad perspective, as well as analyses of important financial news concerning financial engineering research, practices or regulations. *Real Options, Ambiguity, Risk and Insurance*, comprises 12 chapters and is divided into three parts. In Part I, five chapters deal with real options analysis, which addresses the issue of investment decisions in complex, innovative or risky projects. Part II presents three chapters on ambiguity. The notion of ambiguity is one of the major breakthroughs in the expected utility theory; ambiguity arises as uncertainties cannot be precisely described in the probability space. Part III consists of four chapters devoted to risk and insurance, and covers mutual insurance for non-traded risks, downside risk management, and credit risk in fixed income markets. This volume will be useful to both graduate students and researchers in understanding relatively new areas in economics and finance, as well as challenging aspects of mathematics.

In and Out of Equilibrium 3: Celebrating Vladas Sidoravicius - Maria Eulália Vares 2021-03-25

This is a volume in memory of Vladas Sidoravicius who passed away in 2019. Vladas has edited two volumes appeared in this series ("In and Out of Equilibrium") and is now honored by friends and colleagues with research papers reflecting Vladas' interests and contributions to probability theory.

Probability Theory and Its Applications in China - Shijian Yan 1991

Probability theory has always been an active field of research in China, but, until recently, almost all of this research was written in Chinese. This book contains surveys by some of China's leading probabilists, with a fairly complete coverage of theoretical probability and selective coverage of applied topics. The purpose of the book is to provide an account of the most significant results in probability obtained in China in the past few decades and to promote communication between probabilists in China and those in other countries. This collection will be of interest to graduate students and researchers in mathematics and probability theory, as well as to researchers in such areas as physics, engineering, biochemistry, and information science. Among the topics covered here are: stochastic analysis, stochastic differential equations, Dirichlet forms, Brownian motion and diffusion, potential theory, geometry of manifolds, semi-martingales, jump Markov processes, interacting particle systems, entropy production of Markov processes, renewal sequences and ϕ -functions, multi-parameter stochastic processes, stationary random fields, limit theorems, strong approximations, large deviations, stochastic control systems, and probability problems in information theory.

A Probability Path - Sidney I. Resnick 2013-11-30

Differential and Integral Equations - 2000

Pitman's Measure of Closeness - Jerome P. Keating 1993-01-01

This book provides a thorough introduction to the methods and known results associated with PMC.

Diffusion Processes, Jump Processes, and Stochastic Differential Equations -

Wojbor A. Woyczyński 2022-03-09

Diffusion Processes, Jump Processes, and Stochastic Differential Equations provides a compact exposition of the results explaining interrelations between diffusion stochastic processes, stochastic differential equations and the fractional infinitesimal operators. The draft of this book has been extensively classroom tested by the author at Case Western Reserve University in a course that enrolled seniors and graduate students majoring in mathematics, statistics, engineering, physics, chemistry, economics and mathematical finance. The last topic proved to be particularly popular among students looking for careers on Wall Street and in research organizations devoted to financial problems. Features Quickly and concisely builds from basic probability theory to advanced topics Suitable as a primary text for an advanced course in diffusion processes and stochastic differential equations Useful as supplementary reading across a range of topics.

The British National Bibliography Cumulated Subject Catalogue - 1970

Annals of Eugenics - 1947

Advances in Mathematical Economics - Shigeo Kusuoka 2013-03-08

A lot of economic problems can be formulated as constrained optimizations and equilibration of their solutions. Various mathematical theories have been

supplying economists with indispensable machineries for these problems arising in economic theory. Conversely, mathematicians have been stimulated by various mathematical difficulties raised by economic theories. The series is designed to bring together those mathematicians who are seriously interested in getting new challenging stimuli from economic theories with those economists who seek effective mathematical tools for their researchers. The editorial board of this series comprises the following prominent economists and mathematicians: Managing Editors: S. Kusuoka (Univ. Tokyo), T. Maruyama (Keio Univ.); Editors: R. Anderson (U.C. Berkeley), C. Castaing (Univ. Montpellier), F. H. Clarke (Univ. Lyon I), G. Debreu (U.C. Berkeley), E. Dierker (Univ. Vienna), D. Duffie (Stanford Univ.), L.C. Evans (U.C. Berkeley), T. Fujimoto (Okayama Univ.), J.-M. Grandmont (CREST-CNRS), N. Hirano (Yokohama National Univ.), L. Hurwicz (Univ. of Minnesota), T. Ichiishi (Ohio State Univ.), A. Ioffe (Israel Institute of Technology), S. Iwamoto (Kyushu Univ.), K. Kamiya (Univ. Tokyo), K. Kawamata (Keio Univ.), N. Kikuchi (Keio Univ.), H. Matano (Univ. Tokyo), K. Nishimura (Kyoto Univ.), M. K. Richter (Univ. Minnesota), Y. Takahashi (Kyoto Univ.), M. Valadier (Univ. Montpellier II), M. Yano (Keio Univ).

Numerical Solution of Stochastic Differential Equations - Peter E. Kloeden
2013-04-17

The numerical analysis of stochastic differential equations (SDEs) differs significantly from that of ordinary differential equations. This book provides an easily accessible introduction to SDEs, their applications and the numerical methods to solve such equations. From the reviews: "The authors draw upon their own research and experiences in obviously many disciplines... considerable time has obviously been spent writing this in the simplest language possible." --ZAMP

Probability - Rick Durrett 2010-08-30

This classic introduction to probability theory for beginning graduate students

covers laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems, and Brownian motion. It is a comprehensive treatment concentrating on the results that are the most useful for applications. Its philosophy is that the best way to learn probability is to see it in action, so there are 200 examples and 450 problems. The fourth edition begins with a short chapter on measure theory to orient readers new to the subject.

Dynamical and Geometric Aspects of Hamilton-Jacobi and Linearized Monge-Ampère Equations - Hiroyoshi Mitake 2017-06-14

Consisting of two parts, the first part of this volume is an essentially self-contained exposition of the geometric aspects of local and global regularity theory for the Monge-Ampère and linearized Monge-Ampère equations. As an application, we solve the second boundary value problem of the prescribed affine mean curvature equation, which can be viewed as a coupling of the latter two equations. Of interest in its own right, the linearized Monge-Ampère equation also has deep connections and applications in analysis, fluid mechanics and geometry, including the semi-geostrophic equations in atmospheric flows, the affine maximal surface equation in affine geometry and the problem of finding Kahler metrics of constant scalar curvature in complex geometry. Among other topics, the second part provides a thorough exposition of the large time behavior and discounted approximation of Hamilton-Jacobi equations, which have received much attention in the last two decades, and a new approach to the subject, the nonlinear adjoint method, is introduced. The appendix offers a short introduction to the theory of viscosity solutions of first-order Hamilton-Jacobi equations.

Probability - Jim Pitman 1993-05-12

A text for a one-quarter or one-semester course, aimed at students who have done a year of calculus. The style is deliberately informal, and many examples are included. Annotation copyright by Book News, Inc., Portland, OR