



Stochastic Model (Pitman Research Notes in Mathematics)

K. D. Elworthy

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Part of the "Pitman Research Notes in Mathematics" series, this text consists of two sections, the first contains discussions of limiting behaviour for certain stochastic models, the second relates to analysis on fractals, including constructions of diffusion processes on fractals. Amongst the areas covered are the support of Wiener functionals, Hausdorff dimension of nonlinear Cantor sets and homogenization of reflecting barrier Brownian motions. The companion volume to this title, "Asymptotic Problems in probability Theory: Wiener Functionals and Asymptotics" is divided into a "theoretical" section on properties of Wiener functionals, including K. Ito's new approach to analysis on Wiener space, and a section on asymptotics, especially large deviation results and asymptotics in an infinite dimensional setting. The latter includes applications to specific examples such as Schrodinger operators and stochastic wave equations.

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