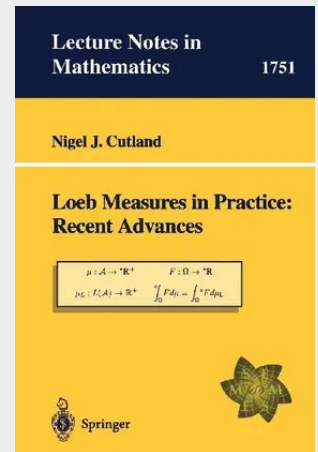


Loeb Measures in Practice: Recent Advances

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.

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.



37,40 €

34,95 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783540413844

Medium: Buch

ISBN: 978-3-540-41384-4

Verlag: Springer Berlin Heidelberg

Erscheinungstermin: 12.12.2000

Sprache(n): Englisch

Auflage: 2000

Serie: Lecture Notes in Mathematics

Produktform: Kartoniert

Gewicht: 211 g

Seiten: 118

Format (B x H): 155 x 233 mm

