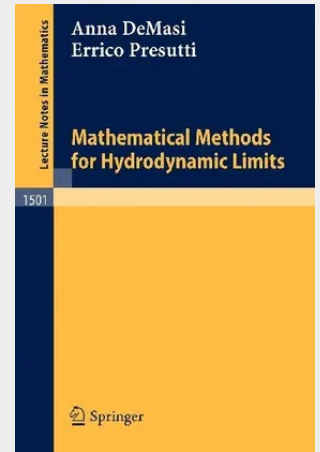


Mathematical Methods for Hydrodynamic Limits

Entropy inequalities, correlation functions, couplings between stochastic processes are powerful techniques which have been extensively used to give a rigorous foundation to the theory of complex, many component systems and to its many applications in a variety of fields as physics, biology, population dynamics, economics, ... The purpose of the book is to make these and other mathematical methods accessible to readers with a limited background in probability and physics by examining in detail a few models where the techniques emerge clearly, while extra difficulties are kept to a minimum. Lanford's method and its extension to the hierarchy of equations for the truncated correlation functions, the v -functions, are presented and applied to prove the validity of macroscopic equations for stochastic particle systems which are perturbations of the independent and of the symmetric simple exclusion processes. Entropy inequalities are discussed in the frame of the Guo-Papanicolaou-Varadhan technique and of the Kipnis-Olla-Varadhan super exponential estimates, with reference to zero-range models. Discrete velocity Boltzmann equations, reaction diffusion equations and non linear parabolic equations are considered, as limits of particles models. Phase separation phenomena are discussed in the context of Glauber+Kawasaki evolutions and reaction diffusion equations. Although the emphasis is on the mathematical aspects, the physical motivations are explained through the analysis of the single models, without attempting, however, to survey the entire subject of hydrodynamical limits.

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26,70 €

24,95 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783540550044

Medium: Buch

ISBN: 978-3-540-55004-4

Verlag: Springer

Erscheinungstermin: 15.01.1992

Sprache(n): Englisch

Auflage: 1. Auflage 1992

Serie: Lecture Notes in Mathematics

Produktform: Kartoniert

Gewicht: 324 g

Seiten: 196

Format (B x H): 155 x 235 mm

