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Semiclassical Analysis for Difrusions and Stochastic Processes Springer / CONTENTS Introduction 1 Chapter 1. Gaussian diffusions 1. Gaussian diffusion. Probabilistic and analytic approaches 17 2. Classification of Gaussian diffusions by the Young schemes 20 3. Long time behaviour of the Green functions of Gaussian diffusions 25 4. Complex stochastic Gaussian diffusion 28 5. The rate of escape  
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Semiclassical Analysis for Diffusions and Stochastic Processes par Vassili N. Kolokoltsov. Le livre publi par Le livre publi par Springer-Verlag Berlin and Heidelberg GmbH & Co. K. Il contient 356 le nombre de pages.

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