

## Stochastic Analysis and Related Topics VIII: Silivri Workshop in Gazimagusa (North Cyprus), September 2000 (Progress in Probability)



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Over the last years, stochastic analysis has had an enormous progress with the impetus originating from different branches of mathematics: PDE's and the Malliavin calculus, quantum physics, path space analysis on curved manifolds via probabilistic methods, and more.

This volume contains selected contributions which were presented at the 8th Silivri Workshop on Stochastic Analysis and Related Topics, held in September 2000 in Gazimagusa, North Cyprus.

The topics include stochastic control theory, generalized functions in a nonlinear setting, tangent spaces of manifold-valued paths with quasi-invariant measures, and applications in game theory, theoretical biology and theoretical physics.

Contributors: A.E. Bashirov, A. Bensoussan and J. Frehse, U. Capar and H. Aktuglul, A.B. Cruzeiro and Kai-Nan Xiang, E. Hausenblas, Y. Ishikawa, N. Mahmudov, P. Malliavin and U. Taneri, N. Privault, A.S. Üstünel

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