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Stochastic PDE's and Kolmogorov Equations in Infinite Dimensions Lectures given at the 2nd Session of the Centro Internazionale Matematico Estivo (C.I.M.E.) Stochastic PDE's and Kolmogorov Equations in Infinite ...

N.V. Krylov M. Roeckner J. Zabczyk Stochastic PDE's and Kolmogorov Equations in Infinite Dimensions Lectures given at the 2nd Session of the Centro

An Introduction to Stochastic PDEs

An Introduction to Stochastic PDEs July 24, 2009 The stochastic heat equation is then the stochastic partial differential equation  $\partial_t u = \Delta u + \sigma(u) \cdot \dot{W}$

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In particular, Chapter 6, written by M. Fuhrman and G. Tessitore, surveys the theory of regular solutions of HJB equations arising in infinite-dimensional stochastic control, via BSDEs. The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs, and in PDEs in infinite dimension.

R ckner , Sobol : Kolmogorov equations in infinite ...

Kolmogorov equations in infinite dimensions: Well-posedness and regularity of solutions, such as the stochastic Navier Stokes equations.