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Stochastic Differential Systems

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The Fifth IFIP Working Conference on Stochastic Differential Systems continues the traditional line of previous conferences in Kyoto (1976), Vilnius (1978), Visegrad (1980), and Marseille-Luminy (1984) and focuses on topics of present research in the field of stochastic differential systems. Particular emphasis is laid on infinite-dimensional stochastic problems and random fields, especially on stochastic partial differential equations. The volume includes contributions to the study of stochastic equations and diffusion and their approximation, large deviations and stability of perturbed systems, stochastic control theory and filtering. There are also contributions to the study of some special problems in martingale theory and stochastic calculus. This volume is of special interest to researchers in stochastic processes, random fields, and control theory.

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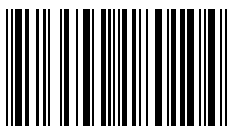
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