



Viscosity Solutions and Applications: Lectures given at the 2nd Session of the Centro Internazionale Matematico Estivo (C.I.M.E.) held in Montecatini ... 12 - 20, 1995 (Lecture Notes in Mathematics)

By Martino Bardi, Michael G. Crandall, Lawrence C. Evans, Halil M. Soner, Panagiotis E. Souganidis

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The volume comprises five extended surveys on the recent theory of viscosity solutions of fully nonlinear partial differential equations, and some of its most relevant applications to optimal control theory for deterministic and stochastic systems, front propagation, geometric motions and mathematical finance. The volume forms a state-of-the-art reference on the subject of viscosity solutions, and the authors are among the most prominent specialists. Potential readers are researchers in nonlinear PDE's, systems theory, stochastic processes.

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