

$\mu\{f > \alpha\} \ll \alpha^{-1} \int f d\mu$

MEASURE AND INTEGRAL

An Introduction
to Real Analysis

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Antoni Zygmund

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Ian Pickup



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Optimization in Insurance Pablo Azcue, Nora Muler, 2014-06-19 The main purpose of the book is to show how a viscosity approach can be used to tackle control problems in insurance The problems covered are the maximization of survival probability as well as the maximization of dividends in the classical collective risk model The authors consider the possibility of controlling the risk process by reinsurance as well as by investments They show that optimal value functions are characterized as either the unique or the smallest viscosity solution of the associated Hamilton Jacobi Bellman equation they also study the structure of the optimal strategies and show how to find them The viscosity approach was widely used in control problems related to mathematical finance but until quite recently it was not used to solve control problems related to actuarial mathematical science This book is designed to familiarize the reader on how to use this approach The intended audience is graduate students as well as researchers in this area **Potential Estimates and Quasilinear Parabolic**

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Dirichlet Forms E. Fabes, M. Fukushima, L. Gross, C. Kenig, M. Röckner, D.W. Stroock, 2006-11-15 The theory of Dirichlet forms has witnessed recently some very important developments both in theoretical foundations and in applications stochastic processes quantum field theory composite materials It was therefore felt timely to have on this subject a CIME school in which leading experts in the field would present both the basic foundations of the theory and some of the recent applications The six courses covered the basic theory and applications to Stochastic processes and potential theory M Fukushima and M Roeckner Regularity problems for solutions to elliptic equations in general domains E Fabes and C Kenig Hypercontractivity of semigroups logarithmic Sobolev inequalities and relation to statistical mechanics L Gross and D Stroock The School had a constant and active participation of young researchers both from Italy and abroad **Stochastic Differential Equations in Infinite Dimensions** Leszek Gawarecki, Vidyadhar Mandrekar, 2010-11-29 The systematic study of existence uniqueness and properties of solutions to stochastic differential equations in infinite dimensions arising from practical problems characterizes this volume that is intended for graduate students and for pure and applied mathematicians physicists engineers professionals working with mathematical models of finance Major methods include compactness coercivity monotonicity in a variety of set ups The authors emphasize the fundamental work of Gikhman and Skorokhod on the existence and uniqueness of solutions to stochastic differential equations and present its extension to infinite dimension They also generalize the work of Khasminskii on stability and stationary distributions of solutions New results applications and examples of stochastic partial differential equations are included This clear and detailed presentation gives the basics of

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