



Interacting Stochastic Systems

Jean-Dominique Deuschel, Andreas Greven

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The Research Network on 'Interacting stochastic systems of high complexity' set up by the German Research Foundation aimed at exploring and developing connections between research in infinite-dimensional stochastic analysis, statistical physics, spatial population models from mathematical biology, complex models of financial markets or of stochastic models interacting with other sciences. This book presents a structured collection of papers on the core topics, written at the close of the 6-year programme by the research groups who took part in it. The structure chosen highlights the interweaving of certain themes and certain interconnections discovered through the joint work. This yields a reference work on results and methods that will be useful to all who work between applied probability and the physical, economic, and life sciences.



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