

STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS

MSRI Summer Graduate School

July 7–18, 2014

- [1] A. A. BOROVKOV, *Ergodicity and stability of stochastic processes*, Wiley, Chichester, 1998, ISBN 0-471-97913-9. MR 1658404. Zbl 0917.60005.
- [2] G. DA PRATO and J. ZABCZYK, *Ergodicity for infinite-dimensional systems*, London Mathematical Society Lecture Note Series **229**, Cambridge University Press, Cambridge, 1996, ISBN 0-521-57900-7. MR 1417491. Zbl 0849.60052. doi: 10.1017/CBO9780511662829.
- [3] R. DURRETT, *Probability: theory and examples*, 4th ed., Cambridge University Press, Cambridge, 2010, ISBN 978-0-521-76539-8. MR 2722836. Zbl 1202.60001. doi: 10.1017/CBO9780511779398.
- [4] L. C. EVANS, *Partial differential equations*, 2nd ed., Graduate Studies in Mathematics **19**, American Mathematical Society, Providence, RI, 2010, ISBN 978-0-8218-4974-3. MR 2597943. Zbl 1194.35001. Available at http://books.google.com?id=Xnu0o_EJrCQC.
- [5] D. GILBARG and N. S. TRUDINGER, *Elliptic partial differential equations of second order*, Springer, Berlin, 2001, ISBN 3-540-41160-7. MR 1814364. Zbl 1042.35002. doi: 10.1007/978-3-642-96379-7.
- [6] P. L. HENNEQUIN (ed.), *École d'été de probabilités de Saint-Flour XIV – 1984*, Lecture Notes in Mathematics **1180**, Springer, Berlin, 1986, ISBN 3-540-16441-3. MR 0876082. Zbl 0579.00013. doi: 10.1007/BFb0074917.
- [7] I. KARATZAS and S. E. SHREVE, *Brownian motion and stochastic calculus*, 2nd ed., Graduate Texts in Mathematics **113**, Springer, New York, 1991, ISBN 0-387-97655-8. MR 1121940. Zbl 0734.60060. doi: 10.1007/978-1-4612-0949-2.
- [8] R. KHASMINSKII, G. N. MILSTEIN, and M. B. NEVELSON, *Stochastic stability of differential equations*, 2nd ed., Stochastic Modelling and Applied Probability **66**, Springer, Heidelberg, 2012, ISBN 978-3-642-23279-4. MR 2894052. Zbl 1241.60002. doi: 10.1007/978-3-642-23280-0.
- [9] Y. KIFER, *Ergodic theory of random transformations*, Progress in Probability and Statistics **10**, Birkhäuser, Boston, 1986, ISBN 0-8176-3319-7. MR 0884892. Zbl 0604.28014. doi: 10.1007/978-1-4684-9175-3.
- [10] L. B. KORALOV and Y. G. SINAI, *Theory of probability and random processes*, 2nd ed., Springer, Berlin, 2007, ISBN 978-3-540-25484-3. MR 2343262. Zbl 1181.60004. doi: 10.1007/978-3-540-68829-7.
- [11] S. KUKSIN and A. SHIRIKYAN, *Mathematics of two-dimensional turbulence*, Cambridge Tracts in Mathematics **194**, Cambridge University Press, Cambridge, 2012, ISBN 978-1-107-02282-9. Zbl 06066611. doi: 10.1017/CBO9781139137119.
- [12] T. M. LIGGETT, *Interacting particle systems*, Springer, Berlin, 2005, ISBN 3-540-22617-6. MR 2108619. Zbl 1103.82016. doi: 10.1007/b138374.
- [13] S. MEYN and R. L. TWEEDIE, *Markov chains and stochastic stability*, 2nd ed., Cambridge University Press, Cambridge, 2009, ISBN 978-0-521-73182-9. MR 2509253. Zbl 1165.60001. doi: 10.1017/CBO9780511626630.
- [14] D. REVUZ and M. YOR, *Continuous martingales and Brownian motion*, 3rd ed., Grundlehren der Mathematischen Wissenschaften **293**, Springer, Berlin, 1999, ISBN 3-540-64325-7. MR 1725357. Zbl 1087.60040. doi: 10.1007/978-3-662-06400-9.
- [15] Y. G. SINAI, *Introduction to ergodic theory*, Mathematical Notes **18**, Princeton University Press, Princeton, NJ, 1976, ISBN 0-691-08182-4. MR 0584788. Zbl 0375.28011.

Date: June 24, 2014.

Bibliography by Ivan Corwin.