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Stochastic Partial Differential Equations

Edited by

Alison Etheridge
University of Edinburgh

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Foreword

In March 1994 a two week workshop on Stochastic Partial Differential Equations was held at the University of Edinburgh under the auspices of the International Centre for Mathematical Sciences. The meeting attracted an international audience including researchers from all aspects of the field aswell as participants with backgrounds in biology, physics, engineering and finance. This volume is a collection of articles contributed by participants at that meeting. Some report work presented at the meeting and some are surveys, but all are accessible to a wide audience. Although the subject matter reflects the diversity of the field, all the contributions are closely related to the central theme of stochastic partial differential equations.

There are many people who contributed to the meeting. Only a few of them are mentioned here, but I am deeply indebted to them all. The original proposal for the workshop would never have been completed without the invaluable input of Terry Lyons. I should like to thank him and the other members of the Scientific Committee, Peter Donnelly and Steve Evans. A great deal of the administration was handled by the International Centre for Mathematical Sciences and I should especially like to thank Lucy Young, not only for her hard work but also for her patience with my inefficiency. Thanks also to Sandra Bashford for her sustained cheerfulness and limitless supplies of coffee. The Science and Engineering Research Council provided funding under grant number GR/H94092.

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AME
March 1995

Participants

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