Robert C. Dalang, Marta Sanz-Solé

Stochastic Partial Differential Equations, Space-Time White Noise and Random Fields

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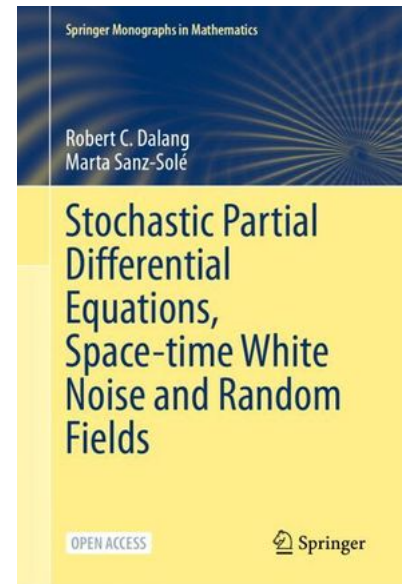Self-contained introduction to SPDEs with space-time white noise, using the random field approach

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