Harnack Inequalities for Stochastic Partial Differential Equations (SpringerBriefs in Mathematics)

Fukang Wang

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?In this book the author presents a self-contained account of Harnack inequalities and applications for the semigroup of solutions to stochastic partial and delayed differential equations. Since the semigroup refers to Fokker-Planck equations on infinite-dimensional spaces, the Harnack inequalities the author investigates are dimension-free. This is an essentially different point from the above mentioned classical Harnack inequalities. Moreover, the main tool in the study is a new coupling method (called coupling by change of measures) rather than the usual maximum principle in the current literature.

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