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Stochastic Processes and Random Fields

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Many practical problems in hydrodynamics, physical oceanography, physics of the atmosphere, and other areas of science are formulated in terms of stochastic differential equations (SDEs) or stochastic partial differential equations (SPDEs); for example, investigating passive scalar evolution in a random velocity field or modeling Lagrangian motion in stochastic flows. Not less important is the inverse problem: estimating parameters of velocity and dissipation under observations of a passive scalar or Lagrangian trajectories.

This Special Issue addresses forward and inverse problems in SDEs and SPDEs with possible applications in any area of science and engineering.

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Message from the Editor-in-Chief

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