Listă lucrări recenzate (MATHSCINET)

Aurel Răşcanu

MR4296607 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel L_p-variational solutions of multivalued backward stochastic differential equations. *ESAIM Control Optim. Calc. Var.* 27 (2021), Paper No. 88, 73 pp. 60H10 (47J20 49J40 60F25)

MR4216557 **Reviewed** Răşcanu, Aurel On the maximal monotonicity of subdifferential operators. *Rev. Roumaine Math. Pures Appl.* 66 (2021), no. 1, 237–242. (Reviewer: Yekini Shehu) 47H05 (46N10 47H10 49J53)

MR3640792 **Reviewed** Pardoux, Etienne; Răşcanu, Aurel Continuity of the Feynman-Kac formula for a generalized parabolic equation. *Stochastics* 89 (2017), no. 5, 726–752. (Reviewer: Christian Bender) 60H10 (35R60 60H30)

MR3628178 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel; Słomiński, Leszek Multivalued monotone stochastic differential equations with jumps. *Stoch. Dyn.* 17 (2017), no. 3, 1750018, 25 pp. 60H20 (34A60 34F05 60F17 60H10)

MR3606187 **Reviewed** Răşcanu, Aurel; Rotenstein, Eduard Obstacle problems for parabolic SDEs with Hölder continuous diffusion: from weak to strong solutions. *J. Math. Anal. Appl.* 450 (2017), no. 1, 647–669. 35R60 (35B65 35D30 35D35 35R70)

MR3434994 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel On the continuity of the probabilistic representation of a semilinear Neumann-Dirichlet problem. *Stochastic Process. Appl.* 126 (2016), no. 2, 572–607. (Reviewer: Vassili N. Kolokol'tsov) 60H15 (35C05 35D40 35K51 35R60 60H10 60J60)

MR3401599 **Reviewed** Buckdahn, Rainer; Maticiuc, Lucian; Pardoux, Etienne; Răşcanu, Aurel Stochastic variational inequalities on non-convex domains. *J. Differential Equations* 259 (2015), no. 12, 7332–7374. (Reviewer: Olga V. Aryasova) 60H10 (60J60)

MR3343291 **Reviewed** Gassous, Anouar M.; Răşcanu, Aurel; Rotenstein, Eduard Multivalued backward stochastic differential equations with oblique subgradients. *Stochastic Process. Appl.* 125 (2015), no. 8, 3170–3195. (Reviewer: Daniel C. Biles) 60H10 (34A60 60H30)

MR3342520 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel; Słomiński, Leszek; Topolewski, Mateusz Càdlàg Skorokhod problem driven by a maximal monotone operator. *J. Math. Anal. Appl.* 429 (2015), no. 2, 1305–1346. (Reviewer: Yong Liu) 60H10

MR3338660 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel Backward stochastic variational inequalities on random interval. *Bernoulli* 21 (2015), no. 2, 1166–1199. (Reviewer: Paul Raynaud de Fitte) 60H99 (49J40)

MR3308895 **Reviewed** Pardoux, Etienne; Răşcanu, Aurel Stochastic differential equations, backward SDEs, partial differential equations. Stochastic Modelling and Applied Probability, 69. *Springer, Cham,* 2014. xviii+667 pp. ISBN: 978-3-319-05713-2; 978-3-319-05714-9 (Reviewer: Mark A. McKibben) 60H05 (34F05 35D40 35R60 60H10 60J60)

MR3281649 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel; Zălinescu, Adrian Backward stochastic variational inequalities with locally bounded generators. *An. Ştiinţ. Univ. Al. I. Cuza Iaşi. Mat. (N.S.)* 60 (2014), no. 2, 503–526. 60H10 (47J20 49J40 93E03)

MR3263505 **Reviewed** Răşcanu, Aurel; Rotenstein, Eduard A non-convex setup for multivalued differential equations driven by oblique subgradients. *Nonlinear Anal.* 111 (2014), 82–104. (Reviewer: Sophie Guillaume) 34A60 (34G20)

MR3019464 **Reviewed** Nie, Tianyang; Răşcanu, Aurel Deterministic characterization of viability for stochastic differential equation driven by fractional Brownian motion. *ESAIM Control Optim. Calc. Var.* 18 (2012), no. 4, 915–929. (Reviewer: Tomás Caraballo) 60H10 (34A60 34F05 60G22 60H20 93B03)

MR2926171 **Reviewed** Gassous, Anouar M.; Răşcanu, Aurel; Rotenstein, Eduard Stochastic variational inequalities with oblique subgradients. *Stochastic Process. Appl.* 122 (2012), no. 7, 2668–2700. 60H10 (35K85)

MR2777600 **Reviewed** Răşcanu, Aurel; Rotenstein, Eduard The Fitzpatrick function—a bridge between convex analysis and multivalued stochastic differential equations. *J. Convex Anal.* 18 (2011), no. 1, 105–138. (Reviewer: Shawn Xianfu Wang) 60H15 (47H05 47N20 49J53)

MR2648757 **Reviewed** Maticiuc, Lucian; Pardoux, Etienne; Răşcanu, Aurel; Zălinescu, Adrian Viscosity solutions for systems of parabolic variational inequalities. *Bernoulli* 16 (2010), no. 1, 258–273. 35R70 (35D40 35K86 60H10)

MR2610326 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel A stochastic approach to a multivalued Dirichlet-Neumann problem. *Stochastic Process. Appl.* 120 (2010), no. 6, 777–800. 35R60 (47N20 60H10 60H30)

MR2541419 **Reviewed** Ciotir, Ioana; Răşcanu, Aurel Viability for differential equations driven by fractional Brownian motion. *J. Differential*

Equations 247 (2009), no. 5, 1505–1528. (Reviewer: Kiyomasa Narita) 60H10 (34F05 60G22 93E03)

MR2343673 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel Backward stochastic generalized variational inequality. *Applied analysis and differential equations,* 217–226, *World Sci. Publ., Hackensack, NJ,* 2007. (Reviewer: Rainer Buckdahn) 60H10 (35J85 35R60 49J40 91A80)

MR2301340 **Reviewed** Maticiuc, Lucian; Răşcanu, Aurel Viability of moving sets for a nonlinear Neumann problem. *Nonlinear Anal.* 66 (2007), no. 7, 1587–1599. 35K50 (35K55 60H10 60H30 93E35)

MR2141331 **Reviewed** Buckdahn, R.; Engelbert, H.-J.; Răşcanu, A. On weak solutions of backward stochastic differential equations. *Teor. Veroyatn. Primen.* **49** (2004), no. 1, 70–108; *reprinted in Theory Probab. Appl.* **49** (2005), no. 1, 16–50 (Reviewer: Jin Ma) 60H10

MR2033829 **Reviewed** Buckdahn, Rainer; Quincampoix, Marc; Rainer, Catherine; Răşcanu, Aurel Stochastic control with exit time and constraints, application to small time attainability of sets. *Appl. Math. Optim.* 49 (2004), no. 2, 99–112. (Reviewer: M. Krastanov) 93E03 (35R60 49L25)

MR1954986 **Reviewed** Barbu, Viorel; Răşcanu, Aurel; Tessitore, Gianmario Carleman estimates and controllability of linear stochastic heat equations. *Appl. Math. Optim.* 47 (2003), no. 2, 97–120. (Reviewer: Sergei A. Ivanov) 93B05 (35K05 93E20)

MR1941251 **Reviewed** Buckdahn, Rainer; Răşcanu, Aurel On the existence of stochastic optimal control of distributed state system. *Nonlinear Anal.* 52 (2003), no. 4, 1153–1184. (Reviewer: Fausto Gozzi) 49J55 (93E20)

MR1920372 **Reviewed** Buckdahn, Rainer; Quincampoix, Marc; Rainer, Catherine; Răşcanu, Aurel Viability of moving sets for stochastic differential equation. *Adv. Differential Equations* 7 (2002), no. 9, 1045–1072. (Reviewer: Vladimir Veliov) 49J53 (60H10 60H30 93E20)

MR1893308 **Reviewed** Nualart, David; Răşcanu, Aurel Differential equations driven by fractional Brownian motion. *Collect. Math.* 53 (2002), no. 1, 55–81. (Reviewer: Rainer Buckdahn) 60H10 (60H05 60H07)

MR1757597 **Reviewed** Buckdahn, Rainer; Quincampoix, Marc; Răşcanu, Aurel Viability property for a backward stochastic differential equation and applications to partial differential equations. *Probab. Theory Related Fields* 116 (2000), no. 4, 485–504. (Reviewer: Ying Hu) 49J53 (35R60 60H10 60H30)

MR1729473 **Reviewed** Pardoux, Etienne; Răşcanu, Aurel Backward stochastic variational inequalities. *Stochastics Stochastics Rep.* 67 (1999), no. 3-4, 159–167. 60H05 (60H15)

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MR1490117 **Reviewed** Buckdahn, Rainer; Quincampoix, Marc; Rascanu, Aurel Propriété de viabilité pour des équations différentielles stochastiques rétrogrades et applications à des équations aux dérivées partielles. (French) [Viability for backward stochastic differential equations, applications to PDE's] *C. R. Acad. Sci. Paris Sér. I Math.* 325 (1997), no. 11, 1159–1162. 60H10 (49J55 49L25)

MR1448890 **Reviewed** Asiminoaei, Ioan; Rascanu, Aurel Approximation and simulation of stochastic variational inequalities—splitting up method. *Numer. Funct. Anal. Optim.* 18 (1997), no. 3-4, 251–282. 60H10 (49J40)

MR1442017 **Reviewed** Bensoussan, Alain; Rascanu, Aurel Stochastic variational inequalities in infinite-dimensional spaces. *Numer. Funct. Anal. Optim.* 18 (1997), no. 1-2, 19–54. (Reviewer: John van der Hoek) 34G20 (34A60 34F05 49J40)

MR1424799 **Reviewed** Barbu, Viorel; Răşcanu, Aurel Parabolic variational inequalities with singular inputs. *Differential Integral Equations* 10 (1997), no. 1, 67–83. (Reviewer: Jie Yang) 49J40 (34G20 47H19 47N20)

MR1608249 **Reviewed** Bensoussan, A.; Răşcanu, A. Large time behaviour for parabolic stochastic variational inequalities. *An. Ştiinţ. Univ. Al. I. Cuza Iaşi. Mat. (N.S.)* 42 (1996), no. 1, 149–173 (1997). (Reviewer: Bohdan Maslowski) 60H15 (49J40 49K45)

MR1400370 **Reviewed** Rascanu, Aurel Deterministic and stochastic differential equations in Hilbert spaces involving multivalued maximal monotone operators. *PanAmer. Math. J.* 6 (1996), no. 3, 83–119. (Reviewer: Stanisław Wędrychowicz) 47H40 (47H04 47H05 47H15 60H99)

MR1372759 **Reviewed** Răşcanu, A.; Tudor, C. Approximation of stochastic equations by the splitting up method. *Qualitative problems for differential equations and control theory,* 277–287, *World Sci. Publ., River Edge, NJ,* 1995. (Reviewer: G. N. Mil'shteĭn) 60H10

MR1282905 **Reviewed** Bensoussan, A.; Răşcanu, A. Parabolic variational inequalities with random inputs. *Les grands systèmes des sciences et de la technologie,* 77–94, RMA Res. Notes Appl. Math., 28, *Masson, Paris,* 1994. (Reviewer: George Yin) 49J40 (47H19)

MR1133253 **Reviewed** Bensoussan, A.; Glowinski, R.; Răşcanu, A. .Approximation of some stochastic differential equations by the splitting up method. *Appl. Math. Optim.* 25 (1992), no. 1, 81–106. (Reviewer: Eckhard Platen) 60H15

MR1075210 **Reviewed** Bensoussan, A.; Glowinski, R.; Răşcanu, A. Approximation of the Zakai equation by the splitting up method. *SIAM J. Control Optim.* 28 (1990), no. 6, 1420–1431. (Reviewer: M. Z. Nashed) 65M55 (60H15 93E11)

MR0967120 **Reviewed** Popescu, V.; Răşcanu, A. On bounded deterministic and stochastic integral contractors. *An. Ştiinţ. Univ. Al. I. Cuza Iaşi Secţ. I a Mat.* 34 (1988), no. 1, 37–51. (Reviewer: D. Bobrowski) 34G20 (34F05 47H15 60H10)

MR0872041 **Reviewed** Răşcanu, A. Parabolic stochastic obstacle problem. *Nonlinear Anal.* 11 (1987), no. 1, 71–83. (Reviewer: N. U. Ahmed) 49A60 (35R60 49A27 60H15 93C20 93E20)

MR0777032 **Reviewed** Răşcanu, Aurel Boundary value stochastic problems. II. *An. Ştiinţ. Univ. Al. I. Cuza Iaşi Secţ. I a Mat.* 30 (1984), no. 2, 95–104. (Reviewer: Maurizio Pratelli) 60H15

MR0773920 **Reviewed** Răşcanu, Aurel Boundary value stochastic problems. I. *An. Ştiinţ. Univ. Al. I. Cuza Iaşi Secţ. I a Mat.* 30 (1984), no. 1, 81–90. (Reviewer: Maurizio Pratelli) 60H15

MR0647588 **Reviewed** Răşcanu, Aurel On some stochastic parabolic variational inequalities. *Nonlinear Anal.* 6 (1982), no. 1, 75–94. (Reviewer: Pierre-Louis Lions) 49A29 (60H15)

MR0631996 **Reviewed** Răşcanu, A. Existence for a class of stochastic parabolic variational inequalities. *Stochastics* 5 (1981), no. 3, 201–239. (Reviewer: Jean-Michel Bismut) 60H15 (49A29)

MR0589552 **Reviewed** Răşcanu, Aurel Stochastic integral and an optimal stopping problem. *Variational inequalities and optimization problems (Proc. Summer School, Constanţa, 1979),* pp. 47–61, *Minist. Ed. Învăţămîntului, Constanţa,* 1979. (Reviewer: Halim Doss) 60H99

MR0386828 **Reviewed** Răşcanu, Aurel On optimal stochastic control for systems with a finite number of states. (Romanian) *Stud. Cerc. Mat.* 27 (1975), no. 2, 195–217. (Reviewer: Francois Brodeau) 93E20

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