



Young Measures on Topological Spaces: With Applications in Control Theory and Probability Theory (Mathematics and Its Applications)

Charles Castaing, Paul Raynaud de Fitte, Michel Valadier

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Young measures are presented in a general setting which includes finite and for the first time infinite dimensional spaces: the fields of applications of Young measures (Control Theory, Calculus of Variations, Probability Theory...) are often concerned with problems in infinite dimensional settings.

The theory of Young measures is now well understood in a finite dimensional setting, but open problems remain in the infinite dimensional case. We provide several new results in the general frame, which are new even in the finite dimensional setting, such as characterizations of convergence in measure of Young measures (Chapter 3) and compactness criteria (Chapter 4). These results are established under a different form (and with fewer details and developments) in recent papers by the same authors. We also provide new applications to Visintin and Reshetnyak type theorems (Chapters 6 and 8), existence of solutions to differential inclusions (Chapter 7), dynamical programming (Chapter 8) and the Central Limit Theorem in locally convex spaces (Chapter 9).

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