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Applications from various fields are discussed, including stochastic wave propagation and the mechanics of porous media flow. — Clear and integrated exposition guides the reader from the basics through problems of contemporary interest.

Statistique

Joseph G. IBRAHIM, Ming-Hui CHEN, Debajyoti SINHA. — **Bayesian survival analysis.** — Springer series in statistics. — Un vol. relié, 17 × 24, de XIV, 479 p. — ISBN 0-387-95277-2. — Prix : € 79.95. — Springer, New York, 2001.

This book provides a comprehensive treatment of Bayesian survival analysis. Several topics are addressed, including parametric models, semiparametric models based on prior processes, proportional and non-proportional hazards models, frailty models, cure rate models, model selection and comparison, joint models for longitudinal and survival data, models with time varying covariates, missing covariate data... etc. Also various censoring schemes are examined including right and interval censored data. Several additional topics are discussed, including noninformative and informative prior specifications, computing posterior quantities of interest, Bayesian hypothesis testing, variable selection, model selection with nonnested models... etc. The book presents a balance between theory and applications, and for each class of models discussed, detailed examples and analyses from case studies are presented whenever possible.

Analyse numérique

James F. BLOWEY, John P. COLEMAN, Alan W. CRAIG, (Editors). — **Theory and numerics of differential equations: Durham 2000.** — Universitext. — Un vol. relié, 17 × 24, de x, 280 p. — ISBN 3-540-41846-6. — Prix : € 49.95. — Springer, Berlin, 2001.

This book contains detailed lecture notes on five topics at the forefront of current research in numerical analysis and applied mathematics. Each set of notes presents a self-contained guide to a current research area and has an extensive bibliography. In addition, most of the notes contain detailed proofs of the key results. Current (unsolved) problems are also described and directions for future research are given. The book is suitable for first year graduate students in applied mathematics and for professional mathematicians.

P.G. CIARLET, J. L. LIONS, (Editors). — **Handbook of numerical analysis, vol. 8 : Solution of equations in \mathbf{R}^n (part 4), Techniques of scientific computing (part 4), Numerical methods for fluids (part 2).** — Un vol. relié, 17 × 24,5 de XII, 661 p. — ISBN 0-444-50906-2. — Prix : € 125.00. — North-Holland, Elsevier, Amsterdam, 2002.

Solution of equations in \mathbf{R}^n (part 4): Computational methods for large eigenvalue problems (H. A. van der Vorst). — Techniques of scientific computing (part 4): Theoretical and numerical analysis of differential-algebraic equations (P.J. Rabier, W.C. Reinboldt). — Numerical methods for fluids (part 2): Mathematical modeling and analysis of viscoelastic fluids of the Oldroyd kind (E. Fernández-Cara, F. Guillén, R.R. Ortega).

Alexandre ERN, Jean-Luc GUERMOND. — **Éléments finis : théorie, applications, mise en œuvre.** — Mathématiques & applications, vol. 36. — Un vol. broché, 23 × 15,5, de IX, 430 p. — ISBN 3-540-42615-9. — Prix : € 71.04. — Springer, Paris, 2002.

Ces notes de cours (École Nationale des Ponts et Chaussées, DEA de Mécanique de Paris VI) présentent la méthode des éléments finis dans un cadre mathématique rigoureux. Le contenu