

Marta Sanz-Solé - Publication List

Research Articles

Candil, David; Dalang, Robert C. and Sanz-Solé, Marta, Asymptotic behavior of the stochastic heat equation over large intervals. [arXiv:2509.02504](https://arxiv.org/abs/2509.02504)

Dalang, Robert C.; Sanz-Solé, Marta, Sample path regularity of non-autonomous uniformly parabolic SPDEs. *Stoch PDE: Anal Comp* (2025). <https://doi.org/10.1007/s40072-025-00366-z>

Khoshnevisan, Davar; Sanz-Solé, Marta, Optimal regularity of SPDEs with additive noise. *Electron. J. Probab.* 28 (2023), Paper No. 142, 31 pp. DOI: 10.1214/23-EJP1043 <https://projecteuclid.org/journals/electronic-journal-of-probability/volume-28/issue-none/Optimal-regularity-of-SPDEs-with-additive-noise/10.1214/23-EJP1043.full>

Hinojosa-Calleja, Adrián; Sanz-Solé, Marta, A linear stochastic biharmonic heat equation: hitting probabilities. *Stoch. Partial Differ. Equ. Anal. Comput.* 10 (2022) no. 3, 735–756. <https://doi.org/10.1007/s40072-021-00234-6>

Millet, Annie; Sanz-Solé, Marta, Global solutions to stochastic wave equations with superlinear coefficients. *Stochastic Processes and their Applications* (2021), 139, 175-211. <https://doi.org/10.1016/j.spa.2021.05.002>

Hinojosa-Calleja, Adrián; Sanz-Solé, Marta, Anisotropic Gaussian random fields: Criteria for hitting probabilities and applications. *Stoch PDEs: Anal Comp* (2021) 9 no 4, 984-1031. <https://doi.org/10.1007/s40072-021-00190-1>

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Sanz-Solé, Marta; Süß, André, Non elliptic SPDEs and ambit fields: existence of densities. *Stochastic for Environmental and Financial Economics, Centre of Advanced Study, Oslo, Norway, 2014-2015*, (Eds: Fred E. Benth, G. Di Nunno). *Proceedings in Mathematics & Statistics* Springer, pp 121-144, Springer Open.

Dalang, Robert C.; Sanz-Solé, Marta Hitting probabilities for non-linear systems of stochastic waves. *Mem. Amer. Math. Soc.* 237 (2015) n° 1120, v+75 pp. ISSN 1947-6221 (online); ISSN 0065-9266 (print).

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Sanz-Solé, Marta; Süß, André, Logarithmic asymptotics of the densities of SPDEs driven by spatially correlated noise. *Stochastic Analysis and Applications 2014, a volume in honour of Terry Lyons*, (Eds: D. Crisan, B. Hambly, T. Zariphopoulou), Springer Proceedings in Mathematics & Statistics, pp 455-501. Springer Verlag, 2014.

Delgado-Vences, F.; Sanz-Solé, Marta, Approximation of a stochastic wave equation in dimension three, with application to a support theorem in Hölder norm. *Bernoulli* (20) (2014), no 4, 2169-2216.

Sanz-Solé, Marta; Süß, André The stochastic wave equation in high dimensions: Malliavin differentiability and absolute continuity. *Electronic Journal of Probability* 18, (2013), no. 64, 1-28.

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Millet, Annie; Sanz-Solé, Marta Approximation of rough paths of fractional Brownian motion. *Seminar on Stochastic Analysis, Random Fields and Applications V*, 275–303, Progr. Probab., 59, Birkhäuser, Basel, 2008.

Sanz-Solé, Marta, Properties of the density for a three-dimensional stochastic wave equation. *J. Funct. Anal.* 255 (2008), no. 1, 255–281.

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Books

Robert Dalang, Marta Sanz-Solé, Stochastic Partial Differential Equations, Space-time White Noise and Random Fields.

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Other Publications

Marta Sanz-Solé, The influence of Einstein in stochastic analysis. In: Einstein i l'actualitat de les seves contribucions (A. Roca Rosell, ed.), Institut d'Estudis Catalans, 2025, p. 85-101, DOI: 10.2436/15.2000.69.42

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