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Michel Ledoux

Michel Émery
Marc Yor (Eds.)

Séminaire de Probabilités XXXIII

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Seminaire De Probabilites Xxxiii

**Catherine Donati-Martin, Antoine
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Probabilites XXX Jacques Azéma, Michel Emery, Marc Yor, 2014-09-01 **Seminaire de Probabilites XXXIV** J. Azema, M. Emery, M. Ledoux, M. Yor, 2007-05-06 This volume contains 19 contributions to various subjects in the theory of commutative and non commutative stochastic processes It also provides a 145 page graduate course on branching and interacting particle systems with applications to non linear filtering by P del Moral and L Miclo Seminaire de Probabilites XXXV J. Azema, M. Emery, M. Ledoux, M. Yor, 2004-10-21 Annotation Researchers and graduate students in the theory of stochastic processes will find in this 35th volume some thirty articles on martingale theory martingales and finance analytical inequalities and semigroups stochastic differential equations functionals of Brownian motion and of L vy processes Ledoux s article contains a self contained introduction to the use of semigroups in spectral gaps and logarithmic Sobolev inequalities the contribution by Emery and Schachermayer includes an exposition for probabilists of Vershik s theory of backward discrete filtrations

Séminaire de Probabilités XLIII Catherine Donati Martin, Antoine Lejay, Alain Rouault, 2010-10-28 This is a new volume of the S minaire de Probabilit s which is now in its 43rd year Following the tradition this volume contains about 20 original research and survey articles on topics related to stochastic analysis It contains an advanced course of J Picard on the representation formulae for fractional Brownian motion The regular chapters cover a wide range of themes such as stochastic calculus and stochastic differential equations stochastic differential geometry filtrations analysis on Wiener space random matrices and free probability as well as mathematical finance Some of the contributions were presented at the Journ es de Probabilit s held in Poitiers in June 2009 **Séminaire de Probabilités XXXVI** Jacques Azéma, Michel Émery, Michel

Ledoux, Marc Yor, 2004-10-21 The 36th Sminaire de Probabilits contains an advanced course on Logarithmic Sobolev Inequalities by A Guionnet and B Zegarlinski as well as two shorter surveys by L Pastur and N O Connell on the theory of random matrices and their links with stochastic processes The main themes of the other contributions are Logarithmic Sobolev Inequalities Stochastic Calculus Martingale Theory and Filtrations Besides the traditional readership of the Sminaires this volume will be useful to researchers in statistical mechanics and mathematical finance Séminaire de Probabilités XXXII Jacques Azema, Michel Emery, Michel Ledoux, Marc Yor, 1998-05-20 All the papers in the volume are

original research papers discussing fundamental properties of stochastic processes The topics under study martingales filtrations path properties etc represent an important part of the current research performed in 1996-97 by various groups of probabilists in France and abroad *Séminaire de Probabilités XLII* Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2009-06-29 The tradition of specialized courses in the Séminaires de Probabilités is continued with A Lejay's Another introduction to rough paths Other topics from this 42nd volume range from the interface between analysis and probability to special processes Lévy processes and Lévy systems branching penalization representation of Gaussian processes filtrations and quantum probability *Séminaire de Probabilités XXXVII* Jacques Azéma, Michel Émery, Michel Ledoux, Marc Yor, 2003-11-26 The 37th Séminaire de Probabilités contains A Lejay's advanced course which is a pedagogical introduction to works by T Lyons and others on stochastic integrals and SDEs driven by deterministic rough paths The rest of the volume consists of various articles on topics familiar to regular readers of the Séminaires including Brownian motion random environment or scenery PDEs and SDEs random matrices and financial random processes

Séminaire de Probabilités XXXVIII Michel Émery, Michel Ledoux, Marc Yor, 2004-11-15 Besides a series of six articles on Lévy processes Volume 38 of the Séminaire de Probabilités contains contributions whose topics range from analysis of semi groups to free probability via martingale theory Wiener space and Brownian motion Gaussian processes and matrices diffusions and their applications to PDEs As do all previous volumes of this series it provides an overview on the current state of the art in the research on stochastic processes *Séminaire de Probabilités XXXIII* J. Azéma, M. Emery, M. Ledoux, M. Yor, 1999-10-19 Besides topics traditionally found in the Séminaire de Probabilités Martingale Theory Stochastic Processes questions of general interest in Probability Theory this volume XXXIII presents nine contributions to the study of filtrations up to isomorphism It also contains three graduate courses Dynamics of stochastic algorithms by M Benaim Simulated annealing algorithms and Markov chains with rare transitions by O Catoni and Concentration of measure and logarithmic Sobolev inequalities by M Ledoux These up to date courses present the state of the art in three matters of interest to students in theoretical or applied Probability Theory and to researchers as well **Séminaire de Probabilités XLV**

Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2013-07-19 The series of advanced courses initiated in Séminaire de Probabilités XXXIII continues with a course by Ivan Nourdin on Gaussian approximations using Malliavin calculus The Séminaire also occasionally publishes a series of contributions on a unifying subject in this spirit selected participants to the September 2011 Conference on Stochastic Filtrations held in Strasbourg and organized by Michel Emery have also contributed to the present volume The rest of the work covers a wide range of topics such as stochastic calculus and Markov processes random matrices and free probability and combinatorial optimization *Séminaire de Probabilités XLI* Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2008-08-30 Stochastic processes are as usual the main subject of the Séminaire with contributions on Brownian motion fractional or other Lévy processes martingales and

probabilistic finance Other probabilistic themes are also present large random matrices statistical mechanics The contributions in this volume provide a sampling of recent results on these topics All contributions with the exception of two are written in English language

In Memoriam Paul-André Meyer - Séminaire de Probabilités XXXIX Marc Yor, Michel Émery, 2006-10-17 The 39th volume of Séminaire de Probabilités is a tribute to the memory of Paul André Meyer His life and achievements are recalled in this book and tributes are paid by his friends and colleagues This volume also contains mathematical contributions to classical and quantum stochastic calculus the theory of processes martingales and their applications to mathematical finance and Brownian motion These contributions provide an overview on the current trends of stochastic calculus

Random Times and Enlargements of Filtrations in a Brownian Setting Roger Mansuy, Marc Yor, 2006-07-25 In November 2004 M Yor and R Mansuy jointly gave six lectures at Columbia University New York These notes follow the contents of that course covering expansion of filtration formulae BDG inequalities up to any random time martingales that vanish on the zero set of Brownian motion the Azéma Emery martingales and chaos representation the filtration of truncated Brownian motion attempts to characterize the Brownian filtration The book accordingly sets out to acquaint its readers with the theory and main examples of enlargements of filtrations of either the initial or the progressive kind It is accessible to researchers and graduate students working in stochastic calculus and excursion theory and more broadly to mathematicians acquainted with the basics of Brownian motion

Séminaire de Probabilités LII Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2025-07-14 The last This volume closes the Séminaire de Probabilités a long and rich series that started in 1966 under the name Séminaire de Probabilités de Strasbourg In addition to a tribute to our colleague Dominique Lépingle who passed away in December 2021 it presents a selection of texts that reflect recent research streams in probability including material on random matrices rough analysis Markov processes and subordinators The featured contributors are J Baccus Q Berger L Betencourt E Bodiot A Bonami A Cox S Dallaporta M Defosseux F Delarue N Demni M Fvriér A Grass B Hass M Huesmann L I Hernandez Ruiz E Kahn L Miclo W Salkeld and M Zani

Séminaire de Probabilités XL Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2007-07-25 Who could have predicted that the Séminaire de Probabilités would reach the age of 40 This long life is first due to the vitality of the French probabilistic school for which the Séminaire remains one of the most specific media of exchange Another factor is the amount of enthusiasm energy and time invested year after year by the Rédacteurs Michel Ledoux dedicated himself to this task up to Volume XXXVIII and Marc Yor made his name inseparable from the Séminaire by devoting himself to it during a quarter of a century Browsing among the past volumes can only give a faint glimpse of how much is owed to them keeping up with the standard they have set is a challenge to the new Rédaction In a changing world where the status of paper and ink is questioned and where alas pressure for publishing is increasing in particular among young mathematicians we shall try and keep the same direction Although most contributions are anonymously refereed the Séminaire is not a mathematical journal

our first criterion is not mathematical depth but usefulness to the French and international probabilistic community. We do not insist that everything published in these volumes should have reached its final form or be original and acceptance/rejection may not be decided on purely scientific grounds.

Progress In Analysis And Its Applications - Proceedings Of The 7th International Isaac Congress Michael Ruzhansky, Jens Wirth, 2010-07-29 The International Society for Analysis and Its Applications and Computation ISAAC has held its international congresses biennially since 1997. This proceedings volume reports on the progress in analysis, applications and computation in recent years as covered and discussed at the 7th ISAAC Congress. This volume includes papers on partial differential equations, function spaces, operator theory, integral transforms and equations, potential theory, complex analysis and generalizations, stochastic analysis, inverse problems, homogenization, continuum mechanics, mathematical biology and medicine. With over 500 participants from almost 60 countries attending the congress, the book comprises a broad selection of contributions in different topics.

Séminaire de Probabilités XLIV Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2012-05-12 As usual, some of the contributions to this 44th Séminaire de Probabilités were presented during the Journées de Probabilités held in Dijon in June 2010. The remainder were spontaneous submissions or were solicited by the editors. The traditional and historical themes of the Séminaire are covered, such as stochastic calculus, local times and excursions, and martingales. Some subjects already touched on in the previous volumes are still here: free probability, rough paths, limit theorems for general processes, here fractional Brownian motion and polymers, and large deviations. Lastly, this volume explores new topics including variable length Markov chains and peacocks. We hope that the whole volume is a good sample of the main streams of current research on probability and stochastic processes in particular those active in France.

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