

M. Émery M. Ledoux  
M. Yor (Eds.)

# Séminaire de Probabilités XXXVIII

1857

# Seminaire De Probabilites Xxxviii

**Catherine Donati-Martin, Antoine  
Lejay, Alain Rouault**



## **Seminaire De Probabilites Xxxviii:**

**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 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

*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 Émery 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 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

**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

**Séminaire de Probabilités XLII** Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2009-06-29 This book offers an introduction to rough paths Coverage also includes the interface between analysis and probability to special processes Lévy processes and Lévy systems representation of Gaussian processes filtrations and quantum probability

*Séminaire de Probabilités LI* Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2022-05-13 This volume presents a selection of texts that reflects the current research streams in probability with an interest toward topics such as filtrations Markov processes and Markov chains as well as large deviations Stochastic Partial Differential equations rough paths theory quantum probabilities and percolation on graphs The featured contributors are R L Karandikar and B V Rao C Leuridan M Vidmar L Miclo and P Patie A Bernou M E Caballero and A Rouault J Dedecker F Merlev de and E Rio F Brosset T Klein A Lagnoux and P Petit C Marinelli and L Scarpa C Castaing N Marie and P Raynaud de Fitte S Attal J Deschamps and C Pellegrini and N Eisenbaum

**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

**Séminaire de Probabilités XXXVII** Jacques Azéma, Michel Émery, Michel Ledoux, Marc Yor, 2003-12-10

**In Memoriam Marc Yor - Séminaire de Probabilités XLVII** Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2015-09-07 This volume is dedicated to the memory of Marc Yor who passed away in 2014 The invited contributions by his collaborators and former students bear testament to the value and diversity of his work and of his research focus which covered broad areas of probability theory The volume also provides personal recollections about him and an article on his essential role concerning the Doeblin documents With contributions by P Salminen J Y Yen J Warren T Funaki J Pitman J F Le Gall L Alili P Graczyk K Yano D Bakry A Aksamit T Choulli J Pitman J Obloj P Spoida P Biane J Najnudel P Fitzsimmons Y Le Jan L C G Rogers E Azmoodeh G Peccati P Baldi N Demni A Rouault N O Connell N Ikeda A Comtet P Bougerol L Chaumont L Devroye D Stroock and M Emery

**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 XLIII** Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2010-10-28 This is a new volume of the Séminaire de Probabilités 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 Journées de Probabilités held in Poitiers in June 2009.

**Séminaire de Probabilités L** Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2019-11-19 This milestone 50th volume of the Séminaire de Probabilités pays tribute with a series of memorial texts to one of its former editors Jacques Azéma who passed away in January. The founders of the Séminaire de Strasbourg which included Jacques Azéma probably had no idea of the possible longevity and success of the process they initiated in 1967. Continuing in this long tradition, this volume contains contributions on state-of-the-art research on Brownian filtrations, stochastic differential equations and their applications, regularity structures, quantum diffusion, interlacing diffusions, mod-convergence, Markov soup, stochastic billiards and other current streams of research.

**Lévy Matters I** Thomas Duquesne, Oleg Reichmann, Ken-iti Sato, Christoph Schwab, 2010-09-05 Focusing on the breadth of the topic, this volume explores Lévy processes and applications and presents the state of the art in this evolving area of study. These expository articles help to disseminate important theoretical and applied research to those studying the field.

**Séminaire de Probabilités XLIX** Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2018-08-07 This 49th volume offers a good sample of the main streams of current research on probability and stochastic processes in particular those active in France. This includes articles on latest developments on diffusion processes, large deviations, martingale theory, quasi-stationary distribution, random matrices and many more. All the contributions come from spontaneous submissions and their diversity illustrates the good health of this branch of mathematics. The featured contributors are E. Boissard, F. Bouguet, J. Brossard, M. Capitaine, P. Cattiaux, N. Champagnat, K. Abdoulaye Coulibaly, Pasquier, H. Elad Altman, A. Guillin, P. Kratz, A. Lejay, C. Leuridan, P. McGill, L. Miclo, G. Pagès, E. Pardoux, P. Petit, B. Rajeev, L. Serlet, H. Tsukada, D. Villeomannais and B. Wilbertz.

**Regularity and Approximability of Electronic Wave Functions** Harry Yserentant, 2010-05-19 The electronic Schrödinger equation describes the motion of  $N$  electrons under Coulomb interaction forces in a field of clamped nuclei. Solutions of this equation depend on  $3N$  variables, three spatial dimensions for each electron. Approximating the solutions is thus inordinately challenging and it is conventionally believed that a reduction to simplified models such as those of the Hartree-Fock method or density functional theory is the only tenable approach. This book seeks to convince the reader that this conventional wisdom need not be ironclad: the regularity of the solutions, which increases with the number of electrons, the decay behavior of their

mixed derivatives and the antisymmetry enforced by the Pauli principle contribute properties that allow these functions to be approximated with an order of complexity which comes arbitrarily close to that for a system of one or two electrons The present notes arose from lectures that I gave in Berlin during the academic year 2008-09 to introduce beginning graduate students of mathematics into this subject They are kept on an intermediate level that should be accessible to an audience of this kind as well as to physicists and theoretical chemists with a corresponding mathematical training

*Enumerative Invariants in Algebraic Geometry and String Theory* Marcos Marino, Michael Thaddeus, Ravi Vakil, 2008-08-22 Starting in the middle of the 80s there has been a growing and fruitful interaction between algebraic geometry and certain areas of theoretical high energy physics especially the various versions of string theory Physical heuristics have provided inspiration for new mathematical definitions such as that of Gromov Witten invariants leading in turn to the solution of problems in enumerative geometry Conversely the availability of mathematically rigorous definitions and theorems has benefited the physics research by providing the required evidence in fields where experimental testing seems problematic The aim of this volume a result of the CIME Summer School held in Cetraro Italy in 2005 is to cover part of the most recent and interesting findings in this subject

**Polyharmonic Boundary Value Problems** Filippo Gazzola, Hans-Christoph Grunau, Guido Sweers, 2010-06-03 This accessible monograph covers higher order linear and nonlinear elliptic boundary value problems in bounded domains mainly with the biharmonic or poly harmonic operator as leading principal part It provides rapid access to recent results and references

**Lectures on Symplectic Geometry** Ana Cannas da Silva, 2004-10-27 The goal of these notes is to provide a fast introduction to symplectic geometry for graduate students with some knowledge of differential geometry de Rham theory and classical Lie groups This text addresses symplectomorphisms local forms contact manifolds compatible almost complex structures Kaehler manifolds hamiltonian mechanics moment maps symplectic reduction and symplectic toric manifolds It contains guided problems called homework designed to complement the exposition or extend the reader's understanding There are by now excellent references on symplectic geometry a subset of which is in the bibliography of this book However the most efficient introduction to a subject is often a short elementary treatment and these notes attempt to serve that purpose This text provides a taste of areas of current research and will prepare the reader to explore recent papers and extensive books on symplectic geometry where the pace is much faster For this reprint numerous corrections and clarifications have been made and the layout has been improved

Séminaire de Probabilités XLVIII Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2016-11-17 In addition to its further exploration of the subject of peacocks introduced in recent Séminaires de Probabilités this volume continues the series focus on current research themes in traditional topics such as stochastic calculus filtrations and random matrices Also included are some particularly interesting articles involving harmonic measures random fields and loop soups The featured contributors are Mathias Beiglböck Martin Huesmann and Florian Stebegg Nicolas Juillet Gilles Pagès Dai Taguchi Alexis Devulder Michał Barczy and Peter

Kern I Bailleul J rgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima C dric  
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