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M. Weil (Eds.)**

Séminaire de Probabilités XI

581

Seminaire De Probabilites Xi Universite De Strasbourg

Lecture Notes In Mathematics 581

E. Cinlar, K.L. Chung, M. Sharpe



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Continuous Exponential Martingales and BMO Norihiko Kazamaki, 2006-11-15 In three chapters on Exponential Martingales BMO martingales and Exponential of BMO this book explains in detail the beautiful properties of continuous exponential martingales that play an essential role in various questions concerning the absolute continuity of probability laws of stochastic processes The second and principal aim is to provide a full report on the exciting results on BMO in the theory of exponential martingales The reader is assumed to be familiar with the general theory of continuous martingales

Seminar on Stochastic Processes, 1991 E. Cinlar, K.L. Chung, M. Sharpe, 2012-12-06 The 1991 Seminar on Stochastic Processes was held at the University of California Los Angeles from March 23 through March 25 1991 This was the eleventh in a series of annual meetings which provide researchers with the opportunity to discuss current work on stochastic processes in an informal and enjoyable atmosphere Previous seminars were held at Northwestern University Princeton University the University of Florida the University of Virginia the University of California San Diego and the University of British Columbia Following the successful format of previous years there were five invited lectures These were given by M Barlow G Lawler P March D Stroock M Talagrand The enthusiasm and interest of the participants created a lively and stimulating atmosphere for the seminar Some of the topics discussed are represented by the articles in this volume P J Fitzsimmons T M Liggett S C Port Los Angeles 1991 In Memory of Steven Orey M CRANSTON The mathematical community has lost a cherished colleague with the passing of Steven Orey This unique and thoughtful man has left those who knew him with many pleasant memories He has also left us with important contributions in the development of the theory of Markov processes As a friend and former student I wish to take this chance to recall to those who know and introduce to those who do not a portion of his lifework *Mathematics Reports, Toyama University*, 1978 General Theory of Markov Processes, 1988-11-01 General Theory of Markov Processes *Functional Differential Equations and Bifurcation* Antonio F. Ize, 2006-11-14

Séminaire de Probabilités XIII C. Dellacherie, P. A. Meyer, M. Weil, 2006-11-15 **Seminaire de Probabilites XI** C. Dellacherie, P.-A. Meyer, M. Weil, 2006-11-15 Bulletin mathématique de la Société des sciences mathématiques de la République socialiste de Roumanie Societatea de Științe Matematiche din Republica Socialistă România, Societatea de Științe Matematice și Fizice, 1977 *Essays on the Prediction Process* Frank B. Knight, 1981

□□□□□ Tsuruichi Hayashi, 1979 **Bulletin mathématique de la Société des sciences mathématiques de la République Socialiste de Roumanie**, 1977 **Numerical Analysis** G.A. Watson, 2006-11-14 *Séminaire de Probabilités XII* C. Dellacherie, P. A. Meyer, M. Weil, 2006-11-15 Houston Journal of Mathematics, 2000 *Geometry and Differential Geometry* R. Artzy, I. Vaisman, 2006-11-15 **Catalog of Copyright Entries. Third Series** Library of Congress. Copyright Office, 1977 **Multiple Statistical Decision Theory: Recent Developments** S. S. Gupta, D.-Y. Huang, 2012-12-06 The theory and practice of decision making involves infinite or finite number of actions The decision rules

with a finite number of elements in the action space are the so called multiple decision procedures Several approaches to problems of multiple decisions have been developed in particular the last decade has witnessed a phenomenal growth of this field An important aspect of the recent contributions is the attempt by several authors to formalize these problems more in the framework of general decision theory In this work we have applied general decision theory to develop some modified principles which are reasonable for problems in this field Our comments and contributions have been written in a positive spirit and hopefully these will have an impact on the future direction of research in this field Using the various viewpoints and frameworks we have emphasized recent developments in the theory of selection and ranking which in our opinion provides one of the main tools in this field The growth of the theory of selection and ranking has kept apace with great vigor as is evidenced by the publication of two recent books one by Gibbons Olkin and Sobel 1977 and the other by Gupta and Panchapakesan 1979 An earlier monograph by Bechhofer Kiefer and Sobel 1968 had also provided some very interesting work in this field

Mathematical Reviews ,1998 Mathematical Reviews ,1983 *Geometrical Approaches to Differential Equations* R. Martini,2006-11-15

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