

Séminaire de Probabilités



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Seminaire De Probabilites Xxxv

**Jacques Azéma, Michel Émery, Michel
Ledoux, Marc Yor**

Seminaire De Probabilites Xxxv:

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 Lévy 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 XXXVI Jacques Azéma, Michel Émery, Michel Ledoux, Marc Yor, 2004-10-21 The 36th Sminaire de Probabilites 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 L Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2019-11-19 This milestone 50th volume of the S minaire de Probabilit s pays tribute with a series of memorial texts to one of its former editors Jacques Az ma who passed away in January The founders of the S minaire de Strasbourg which included Jacques Az ma 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 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

Séminaire de Probabilités XXXVII Jacques Azéma, Michel Émery, Michel Ledoux, Marc Yor, 2003-11-26 The 37th S minaire de Probabilit s 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 S minaires including Brownian motion random environment or scenery PDEs and SDEs random matrices and financial random processes

Séminaire de Probabilités XLVI Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2014-12-29 Providing a broad overview of the current state of the art in probability theory and its applications and featuring an article coauthored by Mark Yor this volume contains contributions on branching processes Lévy processes random walks and martingales and their connection with among other topics rough paths semi groups heat kernel asymptotics and mathematical finance

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 S minaires de Probabilit s 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 Pagnon Dai Taguchi Alexis Devulder Michał Barczy and Peter Kern I Bailleul Jürgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima Cedric Lecouvey and Kilian Raschel Christophe Profeta and Thomas Simon O Khorunzhiy and Songzi Li Franck Maunoury Stéphane Laurent Anna Aksamit and Libo Li David Applebaum and Wendelin Werner

Séminaire de Probabilités XLIII Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2010-10-20 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 Jean 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 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 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 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 Merlevède 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

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