

**J. Azéma
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Séminaire de Probabilités XV

850



Springer

Seminaire De Probabilities Xv

Hayri Korezlioglu, Ali S. Ustunel



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Seminaire de Probabilites XXVI Jacques Azema, Paul A. Meyer, Marc Yor, 2006-11-15 All the papers contained in the volume are original fully refereed research papers. They represent a fairly broad spectrum of the research activity in probability theory which was done internationally in 1990-1991 with particular emphasis on Markov processes and stochastic calculus. The latter subject keeps growing and some important new developments included in the volume concern anticipative stochastic integrals and new applications of the enlargements of filtrations to the study of zeros of martingales.

FROM THE CONTENTS R Bass, D Khoshnevisan, Stochastic calculus and the continuity of local times of Levy processes; M T Barlow, P Imkeller, On some sample path properties of Skorokhod integral processes; T S Mountford, A critical function for the planar Brownian convex hull; L Dubins, M Smorodinsky, The modified discrete Levy transformation is Bernoulli; M Baxter, Markov processes on the boundary of the binary tree; R Abraham, Unarbre aleatoire infini associe a l'excursion brownienne; S E Kuznetsov, On the existence of a dual semigroup.

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 Levy 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 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 Pag, S E Pardoux, P Petit, B Rajeev, L Serlet, H Tsukada, D Villeomannais and B Wilbertz.

Stochastic Analysis and Related Topics Hayri Korezlioglu, Ali S. Ustunel, 2006-11-14 The Silvri Workshop was divided into a short summer school and a working conference producing lectures and research papers on recent developments in stochastic analysis on Wiener space. The topics treated in the lectures relate to the Malliavin calculus, the Skorokhod integral and nonlinear functionals of white noise. Most of the research papers are applications of these subjects. This volume addresses researchers and graduate students in stochastic processes and theoretical physics.

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 Beiglbach Martin Huesmann and Florian Stebegg Nicolas Juillet Gilles Pagnon Alexis Devulder Michał Barczy and Peter Kern I Bailleul Jürgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima Cécile 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

Seminar on Stochastic Analysis, Random Fields and Applications Erwin Bolthausen, Marco Dozzi, Francesco Russo, 2012-12-06 Pure and applied stochastic analysis and random fields form the subject of this book The collection of articles on these topics represent the state of the art of the research in the field with particular attention being devoted to stochastic models in finance Some are review articles others are original papers taken together they will apprise the reader of much of the current activity in the area

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 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

Probability Theory Subject Indexes from Mathematical Reviews American Mathematical Society, 1987

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 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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