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# Seminar on Stochastic Processes, 1986

E. Çınlar, K.L. Chung, R.K. Getoor, Editors J. Glover, Managing Editor

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## **Seminar On Stochastic Processes 1986**

Laurent Decreusefond, Bernt Oksendal, Ali S. Üstünel

#### **Seminar On Stochastic Processes 1986:**

Seminar on Stochastic Processes, 1986 Glover, Cinlar, Chung, Getoor, 2012-12-06 The 1986 Seminar on Stochastic Processes was held at the University of Virginia Charlottesville in March It was the sixth seminar in a continuing series of meetings which provide opportunities for researchers to discuss current work in stochastic processes in an informal atmosphere Previous seminars were held at Northwestern University Evanston and the University of Florida Gainesville The participants enthusiasm and interest have resulted in stimulating and successful seminars We thank them for it and we also thank those participants who have permitted us to publish their research here The seminar was made possible through the generous support of the Office of Naval Research Contract A86 4633 P and the University of Virginia We are grateful for their support The participants were welcomed to Virginia by S J Taylor whose store of energy and organizing talent resulted in a wonderful reunion of researchers We extend to him our warmest appreciation for his efforts his hospitality makes us hope that we can someday return to Virginia for another conference J aineauille ISBn TABLE OF CONTENTS K L CHUNG Green s Function for a Ball 1 P J FITZSIMMONS On the Identification of Markov Processes by the Distribution of Hitting Times 15 P FITZSIMMONS On Two Results in the Potential Theory of J Seminar on Stochastic Processes, 1987 Erhan Çinlar, Kai Lai Chung, Ronald Kay Getoor, 1988 Seminar on Stochastic Processes, 1986 Erhan Çinlar, 1986

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 Seminar on Stochastic Processes, 1992 Cinlar, Chung, Sharpe, 2012-12-06 The 1992 Seminar on Stochastic Processes was held at the Univer sity of Washington from March 26 to March 28 1992 This was the twelfth 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 University of Florida University of Virginia University of California San Diego University of British Columbia and University of California Los An geles Following the successful format of previous years there were five invited lectures delivered by R Adler R Banuelos J Pitman S J Taylor and R Williams with the remainder of the time being devoted to informal communications and workshops on current work and problems The enthusiasm and interest of the participants cre ated a lively and stimulating atmosphere for the seminar A sample of the research discussed there is contained in this volume The 1992 Seminar was made possible through the support of the National Science Foundation the National Security Agency the Institute of Mathematical Statistics and the University of Washing ton We extend our thanks to them and to the publisher Birkhauser Boston for their support and encouragement Richard F Bass Krzysztof Burdzy Seattle 1992 SUPERPROCESS LOCAL AND INTERSECTION LOCAL TIMES AND THEIR CORRESPONDING PARTICLE PICTURES Robert J **Stochastic Processes 1986** 3Island Press, 1987-01-01 Stochastic Processes Seminar on Stochastic Processes, 1986 **Seminar on Stochastic Processes** ,1981 Seminar on Stochastic Processes, 6th, 1986, University of Virginia, Stochastic Analysis and Related Topics VII Laurent Decreusefond, Bernt Oksendal, Ali S. **Charlottesville** E. Cinlar, 1987 Üstünel, 2012-12-06 One of the most challenging subjects of stochastic analysis in relation to physics is the analysis of heat kernels on infinite dimensional manifolds The simplest nontrivial case is that of the path and loop space on a Lie group In this volume an up to date survey of the topic is given by Leonard Gross a prominent developer of the theory Another concise but complete survey of Hausdorff measures on Wiener space and its applications to Malliavin Calculus is given by D Feyel one of the most active specialists in this area Other survey articles deal with short time asymptotics of diffusion pro cesses with values in infinite dimensional manifolds and large deviations of diffusions with discontinuous drifts A thorough survey is given of stochas tic integration with respect to the fractional Brownian motion as well as Stokes formula for the Brownian sheet and a new version of the log Sobolev inequality on the Wiener space Professional mathematicians looking for an overview of the state of the art in the above subjects will find this book helpful In addition graduate students as well as researchers whose domain requires stochastic analysis will find the original results of interest for their own research The organizers acknowledge gratefully the financial help of the University of Oslo and the invaluable aid of Professor Bernt Oksendal and l Ecole Nationale Superieure des Telecommunications

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