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Séminaire de Probabilités XXXVIII

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Seminaire De Probabilites Xxxviii

Michel Émery, Michel Ledoux, Marc Yor

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Séminaire de Probabilités XXXVIII Michel Émery, Michel Ledoux, Marc Yor, 2004-12-02 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 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 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 Redaction 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 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

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 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

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 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 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 Levy processes and Levy systems representation of Gaussian processes filtrations and quantum probability

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 **Seminar on Stochastic Analysis, Random Fields and Applications VI** Robert Dalang, Marco Dozzi, Francesco Russo, 2011-03-16 This volume contains refereed research or review papers presented at the 6th Seminar on Stochastic Processes Random Fields and Applications which took place at the Centro Stefano Franscini Monte Verit in Ascona Switzerland in May 2008 The seminar focused mainly on stochastic partial differential equations especially large deviations and control problems on infinite dimensional analysis particle systems and financial engineering especially energy markets and climate models The book will be a valuable resource for researchers in stochastic analysis and professionals interested in stochastic methods in finance 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 *Hydrodynamic Limits of the Boltzmann Equation* Laure Saint-Raymond, 2009-03-26 The material published in this volume comes essentially from a course given at the Conference on Boltzmann equation and fluidodynamic limits held in Trieste in June 2006 preface Generalized Bessel Functions of the First Kind Árpád Baricz, 2010-06-17 In this volume we study the generalized Bessel functions of the first kind by using a number of classical and new findings in complex and classical analysis Our aim is to

present interesting geometric properties and functional inequalities for these generalized Bessel functions Moreover we extend many known inequalities involving circular and hyperbolic functions to Bessel and modified Bessel functions

Inverse Problems and Imaging Luis L. Bonilla, 2009-06-19 Nowadays we are facing numerous and important imaging problems nondestructive testing of materials monitoring of industrial processes enhancement of oil production by efficient reservoir characterization emerging developments in noninvasive imaging techniques for medical purposes computerized tomography CT magnetic resonance imaging MRI positron emission tomography PET X ray and ultrasound tomography etc In the CIME Summer School on Imaging Martina Franca Italy 2002 leading experts in mathematical techniques and applications presented broad and useful introductions for non experts and practitioners alike to many aspects of this exciting field The volume contains part of the above lectures completed and updated by additional contributions on other related topics

Mathematical Epidemiology Fred Brauer, Pauline van den Driessche, J. Wu, 2008-04-30 Based on lecture notes of two summer schools with a mixed audience from mathematical sciences epidemiology and public health this volume offers a comprehensive introduction to basic ideas and techniques in modeling infectious diseases for the comparison of strategies to plan for an anticipated epidemic or pandemic and to deal with a disease outbreak in real time It covers detailed case studies for diseases including pandemic influenza West Nile virus and childhood diseases Models for other diseases including Severe Acute Respiratory Syndrome fox rabies and sexually transmitted infections are included as applications Its chapters are coherent and complementary independent units In order to accustom students to look at the current literature and to experience different perspectives no attempt has been made to achieve united writing style or unified notation Notes on some mathematical background calculus matrix algebra differential equations and probability have been prepared and may be downloaded at the web site of the Centre for Disease Modeling www.cdm.yorku.ca

Mathematical Models of Granular Matter Gianfranco Capriz, Pasquale Giovine, Paolo Maria Mariano, 2008-04-20 Granular matter displays a variety of peculiarities that distinguish it from other appearances studied in condensed matter physics and renders its overall mathematical modelling somewhat arduous Prominent directions in the modelling granular flows are analyzed from various points of view Foundational issues numerical schemes and experimental results are discussed The volume furnishes a rather complete overview of the current research trends in the mechanics of granular matter Various chapters introduce the reader to different points of view and related techniques New models describing granular bodies as complex bodies are presented Results on the analysis of the inelastic Boltzmann equations are collected in different chapters Gallavotti Cohen symmetry is also discussed

Arithmetical Investigations Shai M. J. Haran, 2008-04-25 In this volume the author further develops his philosophy of quantum interpolation between the real numbers and the p adic numbers The p adic numbers contain the p adic integers $\mathbb{Z}_p$ which are the inverse limit of the finite rings $\mathbb{Z}/p^n\mathbb{Z}$ This gives rise to a tree and probability measures w on $\mathbb{Z}_p$ correspond to Markov chains on this tree From the tree structure one obtains special basis for the Hilbert space $L^2(\mathbb{Z}_p, w)$ The

real analogue of the p -adic integers is the interval $[0, 1]$ and a probability measure w on it gives rise to a special basis for $L^2([0, 1], w)$ the orthogonal polynomials and to a Markov chain on finite approximations of $[0, 1]$. For special gamma and beta measures there is a quantum or q -analogue Markov chain and a special basis that within certain limits yield the real and the p -adic theories. This idea can be generalized variously. In representation theory it is the quantum general linear group $GL_n(q)$ that interpolates between the p -adic group $GL_n(\mathbb{Z}_p)$ and between its real and complex analogue the orthogonal O_n and unitary U_n groups. There is a similar quantum interpolation between the real and p -adic Fourier transform and between the real and p -adic local unramified part of Tate thesis and Weil explicit sums.

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