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P. A. Meyer
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**N. Petridis, S. K. Pichorides, N.
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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

Stochastic Integration Theory Peter Medvegyev, 2007-07-26 This graduate level text covers the theory of stochastic integration an important area of Mathematics that has a wide range of applications including financial mathematics and signal processing Aimed at graduate students in Mathematics Statistics Probability Mathematical Finance and Economics the book not only covers the theory of the stochastic integral in great depth but also presents the associated theory martingales Levy processes and important examples Brownian motion Poisson process

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Functional Differential Equations and Bifurcation Antonio F. Ize, 2006-11-14 *Bulletin mathématique de la Société des sciences mathématiques de la République Socialiste de Roumanie*, 1977 **Essays on the Prediction Process** Frank B. Knight, 1981 **Bulletin mathématique de la Société des sciences mathématiques de la République socialiste de Roumanie** Societatea de Științe Matematice din Republica Socialistă România, Societatea de Științe Matematice și Fizice, 1977 *General Theory of Markov Processes*, 1988-11-01 General Theory of Markov Processes

Methods in Banach Space Theory Jesus M. F. Castillo, William B. Johnson, 2006-11-30 A comprehensive overview of modern Banach space theory **Séminaire de Probabilités XII** C. Dellacherie, P. A. Meyer, M. Weil, 2006-11-15
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