

Lecture Notes in Mathematics

1755

J. Azéma M. Émery
M. Ledoux M. Yor (Eds.)

Séminaire de Probabilités *XXXV*



Springer

Seminaire De Probabilites Xxxv

**Catherine Donati-Martin, Antoine
Lejay, Alain Rouault**



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

Séminaire de Probabilités XXXVI Jacques Azéma, Michel Émery, Michel Ledoux, Marc Yor, 2004-10-21 The 36th Séminaire de Probabilités 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 Séminaires 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 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 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 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 Beiglb ck Martin Huesmann and Florian Stebegg Nicolas Juillet Gilles Pags Dai Taguchi Alexis Devulder M ty s Barczy and Peter Kern I Bailleul J rgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima C dric Lecouvey and Kilian Raschel Christophe Profeta and Thomas Simon O Khorunzhiy and Songzi Li Franck Maunoury St phane Laurent Anna Aksamit and Libo Li David Applebaum and Wendelin Werner **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 S minaire with contributions on Brownian motion fractional or other L vy 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 S minaire de Probabilit s XXXIII continues with a course by Ivan Nourdin on Gaussian approximations using Malliavin calculus The S minaire 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 mery 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 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 XLIII** Catherine Donati Martin, Antoine Lejay, Alain Rouault, 2010-10-28 This is a new volume of the S minaire de Probabilit s 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 Journ es de Probabilit s held in Poitiers in June 2009 **Séminaire de Probabilités XL** Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2007-07-25 Who could have predicted that the S eminaire de Probabilit es would reach the age of 40 This long life is rst 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 Rédaction. In a changing world where the status of paper and ink is questioned and where the 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.

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.

Quantum Probability Communications: Qp-pq (Volumes 12) J

Martin Lindsay, S Attal, 2003-06-27. Lecture notes from a Summer School on Quantum Probability held at the University of Grenoble are collected in these two volumes of the QP-PQ series. The articles have been refereed and extensively revised for publication. It is hoped that both current and future students of quantum probability will be engaged, informed and inspired by the contents of these two volumes. An extensive bibliography containing the references from all the lectures is included in Volume 12.

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 XLII Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2009-06-29. The tradition of specialized courses in the Séminaires de Probabilités is continued with A Lejay's. Another introduction to rough paths. Other topics from this 42nd volume range from the interface between analysis and probability to special processes, Lévy processes and Lévy

systems branching penalization representation of Gaussian processes filtrations and quantum probability **Séminaire de Probabilités LII** Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2025-07-14 The last This volume closes the S minaire de Probabilit s a long and rich series that started in 1966 under the name S minaire de Probabilit s de Strasbourg In addition to a tribute to our colleague Dominique L pingle who passed away in December 2021 it presents a selection of texts that reflect recent research streams in probability including material on random matrices rough analysis Markov processes and subordinators The featured contributors are J Bacckhoff Q Berger L Betencourt E Bodiot A Bonami A Cox S Dallaporta M Defosseux F Delarue N Demni M F vrier A Grass B Hass M Huesmann L I Hernandez Ru z E Kahn L Miclo W Salkeld and M Zani *Séminaire de Probabilités XXXII* Jacques Azema, Michel Emery, Michel Ledoux, Marc Yor, 1998-05-20 All the papers in the volume are original research papers discussing fundamental properties of stochastic processes The topics under study martingales filtrations path properties etc represent an important part of the current research performed in 1996 97 by various groups of probabilists in France and abroad **Séminaire de Probabilités XX 1984/85** Jacques Azema, Marc Yor, 2006-11-14 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 *Seminaire de Probabilites XXXIII* J. Azema, M. Emery, M. Ledoux, M. Yor, 2006-11-14 Besides topics traditionally found in the Sminaire de Probabilits Martingale Theory Stochastic Processes questions of general interest in Probability Theory this volume XXXIII presents nine contributions to the study of filtrations up to isomorphism It also contains three graduate courses Dynamics of stochastic algorithms by M Benaïm Simulated annealing algorithms and Markov chains with rare transitions by O Catoni and Concentration of measure and logarithmic Sobolev inequalities by M Ledoux These up to date courses present the state of the art in three matters of interest to students in theoretical or applied Probability Theory and to researchers as well

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