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P. A. Meyer
M. Yor (Eds.)

Séminaire de Probabilités XXIV

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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

Seminaire de Probabilites XXIV 1988/89 Jacques Azema, Paul A. Meyer, Marc Yor, 2006-11-14 The different papers contained in this volume are all research papers The main directions of research which are being developed are quantum probability semimartingales and stochastic calculus

Séminaire de Probabilités XXXVII Jacques Azéma, Michel Émery, Michel Ledoux, Marc Yor, 2003-12-10

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

Ecole d'Ete de Probabilites de Saint-Flour XIX - 1989 Donald L. Burkholder, Etienne Pardoux, Alain-Sol Sznitman, 2006-11-14

Functional Analysis and Related Topics, 1991 Hikosaburo Komatsu, 2006-11-15 In these proceedings of the international conference held in Kyoto in memory of the late Professor K saku Yosida twenty six invited speakers display in their many facets of functional analysis and its applications in the research tradition of Yosida's school Many of the topics are related to linear and non linear partial differential equations including the Schrödinger equations the Navier Stokes equations and quasilinear hyperbolic equations Several of the papers are survey articles the others are original unpublished and refereed research articles Also included is a full listing of the publications of K Yosida Recommended to students and research workers looking for a bird's eye view of current research activity in functional analysis and its applications

FROM THE CONTENTS K Ito Semigroups in probability theory T Kato Abstract evolution equations linear and quasilinear revisited J L Lions Remark on systems with incompletely given initial data and incompletely given part of the boundary H Brezis New energies for harmonic maps and liquid crystals D Fujiwara Some Feynman path integrals as oscillatory integrals over a Sobolev manifold M Giga Y Giga H Sohr L estimates for the Stokes system Y Kawahigashi Exactly solvable orbifold models and subfactors H Kitada Asymptotic completeness of N body wave operators II A new proof for the short range case and the asymptotic clustering for the long range systems Y Kobayashi S Oharu Semigroups of locally Lipschitzian operators and applications H Komatsu Operational calculus and semi groups of

operators Groups of Self-Equivalences and Related Topics Renzo A. Piccinini, 2006-11-14 Since the subject of Groups of Self Equivalences was first discussed in 1958 in a paper of Barcuss and Barratt a good deal of progress has been achieved This is reviewed in this volume first by a long survey article and a presentation of 17 open problems together with a bibliography of the subject and by a further 14 original research articles Twistor Theory for Riemannian Symmetric Spaces Francis E. Burstall, John H. Rawnsley, 2006-11-14 In this monograph on twistor theory and its applications to harmonic map theory a central theme is the interplay between the complex homogeneous geometry of flag manifolds and the real homogeneous geometry of symmetric spaces In particular flag manifolds are shown to arise as twistor spaces of Riemannian symmetric spaces Applications of this theory include a complete classification of stable harmonic 2 spheres in Riemannian symmetric spaces and a Bäcklund transform for harmonic 2 spheres in Lie groups which in many cases provides a factorisation theorem for such spheres as well as gap phenomena The main methods used are those of homogeneous geometry and Lie theory together with some algebraic geometry of Riemann surfaces The work addresses differential geometers especially those with interests in minimal surfaces and homogeneous manifolds New Integrals Peter S. Bullen, Peng Yee Lee, Jean L. Mawhin, Patrick Muldowney, Washek F. Pfeffer, 2006-11-14 *K-theory and Homological Algebra* Hvedri Inassaridze, 2006-11-14 Lie Algebras and Lie Groups Jean-Pierre Serre, 2009-02-07 This book reproduces J P Serre's 1964 Harvard lectures The aim is to introduce the reader to the Lie dictionary Lie algebras and Lie groups Special features of the presentation are its emphasis on formal groups in the Lie group part and the use of analytic manifolds on p-adic fields Some knowledge of algebra and calculus is required of the reader but the text is easily accessible to graduate students and to mathematicians at large Invariance Theory Peter B. Gilkey, 1994-12-22 This book treats the Atiyah-Singer index theorem using the heat equation which gives a local formula for the index of any elliptic complex Heat equation methods are also used to discuss Lefschetz fixed point formulas the Gauss-Bonnet theorem for a manifold with smooth boundary and the geometrical theorem for a manifold with smooth boundary The author uses invariance theory to identify the integrand of the index theorem for classical elliptic complexes with the invariants of the heat equation **Algebraic Geometry and Complex Analysis** Enrique Ramirez de Arellano, 2006-11-14 Stochastic Analysis and Applications in Physics Ana Isabel Cardoso, Margarida de Faria, Jürgen Potthoff, Roland Sénéor, L. Streit, 2012-12-06 Proceedings of the NATO Advanced Study Institute Funchal Madeira Portugal August 6-19 1993 *Non-Archimedean L-Functions* Alexei A. Panchishkin, 2013-11-11 1 p n 1 The set of arguments s for which $\zeta(s)$ is defined can be extended to all $s \in \mathbb{C}$ $\sigma > 1$ and we may regard $\mathbb{C}$ as the group of all continuous quasicharacters $\mathbb{C} \rightarrow \mathbb{C}^\times$ Coding Theory and Algebraic Geometry Henning Stichtenoth, Michael A. Tsfasman, 2006-11-15 About ten years ago V D Goppa found a surprising connection between the theory of algebraic curves over a finite field and error correcting codes The aim of the meeting Algebraic Geometry and Coding Theory was to give a survey on the present state of research in this field and related topics The proceedings contain

research papers on several aspects of the theory among them Codes constructed from special curves and from higher dimensional varieties Decoding of algebraic geometric codes Trace codes Exponential sums Fast multiplication in finite fields Asymptotic number of points on algebraic curves Sphere packings

Global Analysis - Studies and Applications V
Yuri G. Borisovich, Yuri E. Gliklikh, 2006-11-15 This volume a sequel to LNM 1108 1214 1334 and 1453 continues the presentation to English speaking readers of the Voronezh University press series on Global Analysis and Its Applications The papers are selected from two Russian issues entitled Algebraic questions of Analysis and Topology and Nonlinear Operators in Global Analysis CONTENTS Yu E Gliklikh Stochastic analysis groups of diffeomorphisms and Lagrangian description of viscous incompressible fluid A Ya Helemskii From topological homology algebras with different properties of homological triviality V V Lychagin L V Zilberg Dualities in stable Spencer cohomologies O R Musin On some problems of computational geometry and topology V E Nazaikinskii B Yu Sternin V E Shatalov Introduction to Maslov's operational method non commutative analysis and differential equations Yu B Rudyak The problem of realization of homology classes from Poincaré up to the present V G Zvyagin N M Ratner Oriented degree of Fredholm maps of non negative index and its applications to global bifurcation of solutions A A Bolibruch Fuchsian systems with reducible monodromy and the Riemann Hilbert problem I V Bronstein A Ya Kopanskii Finitely smooth normal forms of vector fields in the vicinity of a rest point B D Gelman Generalized degree of multi valued mappings G N Khimshiashvili On Fredholmian aspects of linear transmission problems A S Mishchenko Stationary solutions of nonlinear stochastic equations B Yu Sternin V E Shatalov Continuation of solutions to elliptic equations and localisation of singularities V G Zvyagin V T Dmitrienko Properness of nonlinear elliptic differential operators in Hilbert spaces

Stochastic Finance Hans Föllmer, Alexander Schied, 2008-12-19 This book is an introduction to financial mathematics The first part of the book studies a simple one period model which serves as a building block for later developments Topics include the characterization of arbitrage free markets preferences on asset profiles an introduction to equilibrium analysis and monetary measures of risk In the second part the idea of dynamic hedging of contingent claims is developed in a multiperiod framework Such models are typically incomplete They involve intrinsic risks which cannot be hedged away completely Topics include martingale measures pricing formulas for derivatives American options superhedging and hedging strategies with minimal shortfall risk In addition to many corrections and improvements this second edition contains several new sections including a systematic discussion of law invariant risk measures and of the connections between American options superhedging and dynamic risk measures

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

Mathematical Research Today and Tomorrow Carlos Casacuberta, Carles Casacuberta, Manuel Castellet, 1992-12-14
The Symposium on the Current State and Prospects of Mathematics was held in Barcelona from June 13 to June 18 1991
Seven invited Fields medalists gave talks on the development of their respective research fields The contents of all lectures were collected in the volume together with a transcription of a round table discussion held during the Symposium All papers are expository Some parts include precise technical statements of recent results but the greater part consists of narrative text addressed to a very broad mathematical public CONTENTS R Thom Leaving Mathematics for Philosophy S Novikov Role of Integrable Models in the Development of Mathematics S T Yau The Current State and Prospects of Geometry and Nonlinear Differential Equations A Connes Noncommutative Geometry S Smale Theory of Computation V Jones Knots in Mathematics and Physics G Faltings Recent Progress in Diophantine Geometry

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