Lecture Notes in Mathematics

Jacques Azéma   Michel Émery
Michel Ledoux   Marc Yor (Eds.)

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Probabilites XXXV J. Azema,M. Emery,M. Ledoux,M. Yor,2001-04-10 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 L vy 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 In Memoriam Paul-André Meyer - Séminaire de Probabilités XXXIX Marc Yor,Michel Émery,2006-10-17 The 39th volume of S minaire de Probabilit s is a tribute to the memory of Paul Andr 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 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 probabil tic school for which the S eminaire remains one of the most speci c media of exchange Another factor is the amount of enthusiasm energy and time invested year after year by the R edacteurs Michel Ledoux dedicated himself tothistaskuptoVolumeXXXVIII andMarcYormadehisnameinseparable from the S eminaire 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 R edaction 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 S eminaire is not a mathema cal journal our rst 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 nal form or be original and acceptance rejection may not be decided on purely scienti c grounds Séminaire de Probabilités XLIII Catherine Donati Martin,Antoine Lejay,Alain Rouault,2010-10-20 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 XXXVIII** Michel Émery,Michel Ledoux,Marc Yor,2004-11-15 Besides a series of six articles on L vy processes Volume 38 of the S minaire de Probabilit s 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 XX 1984/85** Jacques Azema,Marc Yor,2006-11-14 Random Perturbation of PDEs and Fluid Dynamic Models Franco Flandoli,2011-03-02 The book deals with the random perturbation of PDEs which lack well posedness mainly because of their non uniqueness in some cases because of blow up The aim is to show that noise may restore uniqueness or prevent blow up This is not a general or easy to apply rule and the theory presented in the book is in fact a series of examples with a few unifying ideas The role of additive and bilinear multiplicative noise is described and a variety of examples are included from abstract parabolic evolution equations with non Lipschitz nonlinearities to particular fluid dynamic models like the dyadic model linear transport equations and motion of point vortices **Séminaire de Probabilités XXXVI** Jacques Azéma,Michel Émery,Michel Ledoux,Marc Yor,2004-10-21 The 36th Sminaire de Probabilits 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 Sminaires this volume will be useful to researchers in statistical mechanics and mathematical finance **Stability of Queueing Networks** Maury Bramson,2008-06-26 Queueing networks constitute a large family of stochastic models involving jobs that enter a network compete for service and eventually leave the network upon completion of service Since the early 1990s substantial attention has been devoted to the question of when such networks are stable This volume presents a summary of such work Emphasis is placed on the use of fluid models in showing stability and on examples of queueing networks that are unstable even when the arrival rate is less than the service rate The material of this volume is based on a series of nine lectures given at the Saint Flour Probability Summer School 2006 Lectures were also given by Alice Guionnet and Steffen Lauritzen **Affine Density in Wavelet Analysis** Gitta Kutyniok,2007-06-07 In wavelet analysis irregular wavelet frames have recently come to the forefront of current research due to questions concerning the robustness and stability of wavelet algorithms A major difficulty in the study of these systems is the highly sensitive interplay between geometric properties of a sequence of time scale indices and frame properties of the associated wavelet systems This volume provides the first thorough and comprehensive treatment of irregular wavelet frames by introducing and employing a new notion of affine density as a highly effective tool for examining the geometry of sequences of time scale indices Many of the results are new and published for the first time Topics include qualitative and quantitative density conditions for existence of irregular wavelet frames non existence of irregular co affine frames the Nyquist phenomenon for wavelet systems and approximation properties of irregular wavelet frames **Geometric Aspects of Functional Analysis** Vitali D.

Milman,Gideon Schechtman,2007-04-27 This collection of original papers related to the Israeli GAFA seminar on Geometric Aspects of Functional Analysis during the years 2004 2005 reflects the general trends of the theory and are a source of inspiration for research Most of the papers deal with different aspects of the Asymptotic Geometric Analysis ranging from classical topics in the geometry of convex bodies to the study of sections or projections of convex bodies **Regularity and Approximability of Electronic Wave Functions** Harry Yserentant,2010-05-19 The electronic Schrodi nger equation describes the motion of N electrons under Coulomb interaction forces in a eld of clamped nuclei Solutions of this equation depend on 3N variables three spatial dimensions for each electron Approxim ing the solutions is thus inordinately challenging and it is conventionally believed that a reduction to simpli ed models such as those of the Hartree Fock method or density functional theory is the only tenable approach This book seeks to c vince the reader that this conventional wisdom need not be ironclad the regularity of the solutions which increases with the number of electrons the decay behavior of their mixed derivatives and the antisymmetry enforced by the Pauli principle contribute properties that allow these functions to be approximated with an order of complexity which comes arbitrarily close to that for a system of one or two electrons The present notes arose from lectures that I gave in Berlin during the academic year 2008 09 to introduce beginning graduate students of mathematics into this subject They are kept on an intermediate level that should be accessible to an audience of this kind as well as to physicists and theoretical chemists with a c responding mathematical training **Iterative Approximation of Fixed Points** Vasile Berinde,2007-04-20 This monograph gives an introductory treatment of the most important iterative methods for constructing fixed points of nonlinear contractive type mappings For each iterative method considered it summarizes the most significant contributions in the area by presenting some of the most relevant convergence theorems It also presents applications to the solution of nonlinear operator equations as well as the appropriate error analysis of the main iterative methods

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