Seminaire De Probabilities Xviii, 1982-83, French (Seminaire De Probabilities, Universite De Strasbourg)

Azema, Jacques

Seminaire De Probabilities Xxxi

J. Azema,M. Emery,M. Ledoux,M. Yor

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recent results on these topics All contributions with the exception of two are written in English language *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 S minaires de Probabilit s 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 <u>Séminaire de Probabilités L</u> Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2019-11-19 This milestone 50th volume of the S minaire de Probabilit s pays tribute with a series of memorial texts to one of its former editors Jacques Az ma who passed away in January The founders of the S minaire de Strasbourg which included Jacques Az ma 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 <u>Seminaire de Probabilites XXXIII</u> 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 Benaim 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 **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 *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 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 **Stable Convergence and Stable Limit Theorems** Erich Häusler,Harald Luschgy,2015-06-09 The authors present a concise but complete exposition of the mathematical theory of stable convergence and give various applications in different areas of probability theory and mathematical statistics to illustrate the usefulness of this concept Stable convergence holds in many limit theorems of probability theory and statistics such as the classical central limit theorem which are usually formulated in terms of convergence in distribution Originated by Alfred R nyi the notion of stable convergence is stronger than the classical weak convergence of probability measures A variety of methods is described which can be used to establish this stronger stable convergence in many limit theorems which were originally formulated only in terms of weak convergence Naturally these stronger limit theorems have new and stronger consequences which should not be missed by neglecting the notion of stable convergence The presentation will be accessible to researchers and advanced students at the master s level with a solid knowledge of measure theoretic probability Portfolio Theory and Arbitrage: A Course in Mathematical Finance Ioannis Karatzas,Constantinos Kardaras,2021-09-20 This book develops a mathematical theory for finance based on a simple and intuitive absence of arbitrage principle This posits that it should not be possible to fund a non trivial liability starting with initial capital arbitrarily near zero The principle is easy to test in specific models as it is described in terms of the underlying market characteristics it is shown to be equivalent to the existence of the so called Kelly or growth optimal portfolio of the log optimal portfolio and of appropriate local martingale deflators The resulting theory is powerful enough to treat in great generality the fundamental questions of hedging valuation and portfolio optimization The book contains a considerable amount of new research and results as well as a significant number of exercises It can be used as a basic text for graduate courses in Probability and Stochastic Analysis and in Mathematical Finance No prior familiarity with finance is required but it is assumed that readers have a good working knowledge of real analysis measure theory and of basic probability theory Familiarity with stochastic analysis is also assumed as is integration with respect to continuous semimartingales Analysis of Heat Equations on Domains. (LMS-31) El-Maati Ouhabaz,2009-01-10 This is the first comprehensive reference published

on heat equations associated with non self adjoint uniformly elliptic operators The author provides introductory materials for those unfamiliar with the underlying mathematics and background needed to understand the properties of heat equations He then treats Lp properties of solutions to a wide class of heat equations that have been developed over the last fifteen years These primarily concern the interplay of heat equations in functional analysis spectral theory and mathematical physics This book addresses new developments and applications of Gaussian upper bounds to spectral theory In particular it shows how such bounds can be used in order to prove Lp estimates for heat Schr dinger and wave type equations A significant part of the results have been proved during the last decade The book will appeal to researchers in applied mathematics and functional analysis and to graduate students who require an introductory text to sesquilinear form techniques semigroups generated by second order elliptic operators in divergence form heat kernel bounds and their applications It will also be of value to mathematical physicists The author supplies readers with several references for the few standard results that are stated without proofs *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 Stochastic Inequalities and Applications Evariste Giné,Christian Houdré,David Nualart,2012-12-06 Concentration inequalities which express the fact that certain complicated random variables are almost constant have proven of utmost importance in many areas of probability and statistics This volume contains refined versions of these inequalities and their relationship to many applications particularly in stochastic analysis The broad range and the high quality of the contributions make this book highly attractive for graduates postgraduates and researchers in the above areas *Probability in Banach Spaces III* A. Beck,2006-11-14

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