

Jacques Azéma
Michel Ledoux

Michel Émery
Marc Yor (Eds.)

Séminaire de Probabilités XXXIV

1729



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Seminaire De Probabilites Xxxiv

Maury Bramson



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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

Seminaire de Probabilites XXXIV J. Azema, M. Emery, M. Ledoux, M. Yor, 2007-05-06 This volume contains 19 contributions to various subjects in the theory of commutative and non commutative stochastic processes It also provides a 145 page graduate course on branching and interacting particle systems with applications to non linear filtering by P del Moral and L Miclo

Seminaire de Probabilites XXXIV J. Azema, M. Emery, M. LeDoux, 2014-09-01

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

Seminaire de 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 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 LII Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2025-07-14 The last This volume closes the Séminaire de Probabilités a long and rich series that started in 1966 under the name Séminaire de Probabilités de Strasbourg In addition to a tribute to our colleague Dominique Lépingle 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 Fvriier A Grass B Hass M Huesmann L I Hernandez Ru z E Kahn L Miclo W Salkeld and M Zani

Séminaire de Probabilités XLV Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2013-07-19 The series of advanced courses initiated in Séminaire de Probabilités XXXIII continues with a course by Ivan Nourdin on Gaussian approximations using Malliavin calculus The Séminaire 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 Emery 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 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 Levy 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 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

Séminaire de Probabilités XL Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2007-07-25 Who could have predicted that the Séminaire de Probabilités would reach the age of 40 This long life is first 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 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 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

Séminaire de Probabilités XXXVIII Michel Émery, Michel Ledoux, Marc Yor, 2004-11-15 Besides a series of six articles on Levy processes Volume 38 of the Séminaire de Probabilités 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 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 **Séminaire de Probabilités XX**

1984/85 Jacques Azema, Marc Yor, 2006-11-14 **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 *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

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 Schrödinger equation describes the motion of N electrons under Coulomb interaction forces in a field of clamped nuclei Solutions of this equation depend on $3N$ variables three spatial dimensions for each electron Approximating the solutions is thus inordinately challenging and it is conventionally believed that a reduction to simplified models such as those of the Hartree Fock method or density functional theory is the only tenable approach This book seeks to convince 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 corresponding mathematical training

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