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Séminaire de Probabilités XI

581

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C. Dellacherie, P. A. Meyer, M. Weil



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Continuous Exponential Martingales and BMO Norihiko Kazamaki, 2006-11-15 In three chapters on Exponential Martingales BMO martingales and Exponential of BMO this book explains in detail the beautiful properties of continuous exponential martingales that play an essential role in various questions concerning the absolute continuity of probability laws of stochastic processes The second and principal aim is to provide a full report on the exciting results on BMO in the theory of exponential martingales The reader is assumed to be familiar with the general theory of continuous martingales

Stochastic Integration Theory Peter Medvegyev, 2007-07-26 This graduate level text covers the theory of stochastic integration an important area of Mathematics that has a wide range of applications including financial mathematics and signal processing Aimed at graduate students in Mathematics Statistics Probability Mathematical Finance and Economics the book not only covers the theory of the stochastic integral in great depth but also presents the associated theory martingales Levy processes and important examples Brownian motion Poisson process

General Theory of Markov Processes, 1988-11-01 General Theory of Markov Processes *Mathematics Reports, Toyama University*, 1978

Essays on the Prediction Process Frank B. Knight, 1981 *Methods in Banach Space Theory* Jesus M. F. Castillo, William B. Johnson, 2006-11-30 A comprehensive overview of modern Banach space theory

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