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Séminaire
de Probabilités XVI

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Michel Emery,Marc Yor

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Séminaire de Probabilités 1967-1980 Michel Emery,Marc Yor,2004-10-21 Vingt cinq articles ont t s lectionn s pour leur int r t historique et scientifique des 14 premiers volumes du S minaire de Probabilit s tous puis s **Books in Print, 2006-2007** ,2006 **Mathematical Reviews** ,2004 **Guide to Reprints** ,2008 **Guide to Reprints 2007** K. G. Saur Editorial Staff,2006-01-10 The British National Bibliography Arthur James Wells,2002 *LNM* ,2008 Contents of 1 14 1966 67 1978 79 in v 15 1979 80 **Spin Glasses** Erwin Bolthausen,2007-01-19 This book serves as a concise introduction to the state of the art of spin glass theory The collection of review papers are written by leading experts in the field and cover the topic from a wide variety of angles The book will be useful to both graduate students and young researchers as well as to anyone curious to know what is going on in this exciting area of mathematical physics Selected Preserver Problems on Algebraic Structures of Linear Operators and on Function Spaces L. Molnár,2007 Over the past several decades the territory of preserver problems has been continuously enlarging within the frame of linear analysis The aim of this work is to present a sort of cross section of the modern theory of preservers on infinite dimensional spaces operator spaces and function spaces through the author s corresponding results Special emphasis is put on preserver problems concerning some structures of Hilbert space operators which appear in quantum mechanics Moreover local automorphisms and local isometries of operator algebras and function algebras are discussed in details **Local and Semi-Local Bifurcations in Hamiltonian Dynamical Systems** Heinz Hanßmann,2007 Once again KAM theory is committed in the context of nearly integrable Hamiltonian systems While elliptic and hyperbolic tori determine the distribution of maximal invariant tori they themselves form n parameter families Hence without the need for untypical conditions or external parameters torus bifurcations of high co dimension may be found in a single given Hamiltonian system The text moves gradually from the integrable case in which symmetries allow for reduction to bifurcating equilibria to non integrability where smooth parametrisations have to be replaced by Cantor sets Planar singularities and their versal unfoldings are an important ingredient that helps to explain the underlying dynamics in a transparent way **Stochastic Geometry** A. Baddeley,2007 Stochastic Geometry is the mathematical discipline which studies mathematical models for random geometric structures This book collects lectures presented at the CIME summer school in Martina Franca in September 2004 The main lecturers covered Spatial Statistics Random Points Integral Geometry and Random Sets These are complemented by two additional contributions on Random Mosaics and Crystallization Processes The book presents a comprehensive and up to date description of important aspects of Stochastic Geometry Differential Equations Driven by Rough Paths Terry J. Lyons,2007 *Verzeichnis lieferbarer Bücher* ,2002 Dynamical Systems, Graphs, and Algorithms George Osipenko,2007 The modern theory and practice of dynamical systems requires the study of structures that fall outside the scope of traditional subjects of mathematical analysis An important tool to investigate such complicated phenomena as chaos and strange attractors is the method of symbolic

dynamics This book describes a family of the algorithms to study global structure of systems By a finite covering of the phase space we construct a directed graph symbolic image with vertices corresponding to cells of the covering and edges corresponding to admissible transitions The method is used to localize the periodic orbits and the chain recurrent set to construct the attractors and their basins to estimate the entropy Lyapunov exponents and the Morse spectrum to verify the hyperbolicity and the structural stability Considerable information can be obtained thus and more techniques may be discovered in future research *Iterative Approximation of Fixed Points* Vasile Berinde,2007-05-16 The aim of this monograph is to give a unified introductory treatment of the most important iterative methods for constructing fixed points of nonlinear contractive type mappings It summarizes the most significant contributions in the area by presenting for each iterative method considered Picard iteration Krasnoselskij iteration Mann iteration Ishikawa iteration etc some of the most relevant interesting representative and actual convergence theorems Applications to the solution of nonlinear operator equations as well as the appropriate error analysis of the main iterative methods are also presented Due to the explosive number of research papers on the topic in the last 15 years only more than one thousand articles related to the subject were published it was felt that such a monograph was imperatively necessary The volume is useful for authors editors and reviewers It introduces concrete criteria for evaluating and judging the plethora of published papers *Punctured Torus Groups and 2-bridge Knot Groups* ,2007 *Hyperbolic Systems of Balance Laws* Alberto Bressan,2007-06-06 The present Cime volume includes four lectures by Bressan Serre Zumbrun and Williams and an appendix with a Tutorial on Center Manifold Theorem by Bressan Bressan s notes start with an extensive review of the theory of hyperbolic conservation laws Then he introduces the vanishing viscosity approach and explains clearly the building blocks of the theory in particular the crucial role of the decomposition by travelling waves Serre focuses on existence and stability for discrete shock profiles he reviews the existence both in the rational and in the irrational cases and gives a concise introduction to the use of spectral methods for stability analysis Finally the lectures by Williams and Zumbrun deal with the stability of multidimensional fronts Williams lecture describes the stability of multidimensional viscous shocks the small viscosity limit linearization and conjugation Evans functions Lopatinski determinants etc Zumbrun discusses planar stability for viscous shocks with a realistic physical viscosity necessary and sufficient conditions for nonlinear stability in analogy to the Lopatinski condition obtained by Majda for the inviscid case **Concentration Inequalities and Model Selection** Pascal Massart,2007-04-18 Since the impressive works of Talagrand concentration inequalities have been recognized as fundamental tools in several domains such as geometry of Banach spaces or random combinatorics They also turn out to be essential tools to develop a non asymptotic theory in statistics exactly as the central limit theorem and large deviations are known to play a central part in the asymptotic theory An overview of a non asymptotic theory for model selection is given here and some selected applications to variable selection change points detection and statistical learning are discussed This volume reflects the

content of the course given by P Massart in St Flour in 2003 It is mostly self contained and accessible to graduate students

Fluctuation Theory for Lévy Processes Ronald A. Doney,2007-04-19 L vy processes i e processes in continuous time with stationary and independent increments are named after Paul L vy who made the connection with infinitely divisible distributions and described their structure They form a flexible class of models which have been applied to the study of storage processes insurance risk queues turbulence laser cooling and of course finance where the feature that they include examples having heavy tails is particularly important Their sample path behaviour poses a variety of difficult and fascinating problems Such problems and also some related distributional problems are addressed in detail in these notes that reflect the content of the course given by R Doney in St Flour in 2005 **Lectures on the Automorphism Groups of Kobayashi-Hyperbolic Manifolds** Alexander Isaev,2007-02-09 Kobayashi hyperbolic manifolds are an object of active research in complex geometry In this monograph the author presents a coherent exposition of recent results on complete characterization of Kobayashi hyperbolic manifolds with high dimensional groups of holomorphic automorphisms These classification results can be viewed as complex geometric analogues of those known for Riemannian manifolds with high dimensional isotropy groups that were extensively studied in the 1950s 70s The common feature of the Kobayashi hyperbolic and Riemannian cases is the properness of the actions of the holomorphic automorphism group and the isometry group on respective manifolds

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