

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

Azema, Jacques

Seminaire De Probabilities Xxxi

**Jacques Azema, Michel Emery, Michel
Ledoux, Marc Yor**



Seminaire De Probabilites Xxxi:

Seminaire de Probabilites XXXI Jacques Azema, Michel Emery, Marc Yor, 2008-05-01 The 31 papers collected here present original research results obtained in 1995-96 on Brownian motion and more generally diffusion processes martingales Wiener spaces polymer measures

Seminaire de Probabilites XXX Jacques Azema, Michel Emery, Marc Yor, 2006-11-14 The volume consists entirely of research papers principally in stochastic calculus martingales and Brownian motion and gathers an important part of the works done in the main probability groups in France Paris Strasbourg Toulouse Besançon Grenoble together with closely related works done by some probabilists elsewhere Switzerland India Austria

Séminaire de Probabilités XLIX Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2018-08-07 This 49th volume offers a good sample of the main streams of current research on probability and stochastic processes in particular those active in France This includes articles on latest developments on diffusion processes large deviations martingale theory quasi stationary distribution random matrices and many more All the contributions come from spontaneous submissions and their diversity illustrates the good health of this branch of mathematics The featured contributors are E Boissard F Bouguet J Brossard M Capitaine P Cattiaux N Champagnat K Abdoulaye Coulibaly Pasquier H Elad Altman A Guillin P Kratz A Lejay C Leuridan P McGill L Miclo G Pagès E Pardoux P Petit B Rajeev L Serlet H Tsukada D Villeomannais and B Wilbertz

Séminaire de Probabilités XXXII Jacques Azema, Michel Emery, Michel Ledoux, Marc Yor, 1998-05-20 All the papers in the volume are original research papers discussing fundamental properties of stochastic processes The topics under study martingales filtrations path properties etc represent an important part of the current research performed in 1996-97 by various groups of probabilists in France and abroad

Séminaire de Probabilités XLI Catherine Donati-Martin, Michel Emery, Alain Rouault, Christophe Stricker, 2008-05-07 Stochastic processes are as usual the main subject of the Séminaire with contributions on Brownian motion fractional or other Lévy processes martingales and probabilistic finance Other probabilistic themes are also present large random matrices statistical mechanics The contributions in this volume provide a sampling of recent results on these topics All contributions with the exception of two are written in English language

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

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 Séminaires de Probabilités 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 Beiglböck Martin Huesmann and Florian Stebegg Nicolas Juillet Gilles Pagès 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

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

Séminaire de Probabilités XXXVII Jacques Azéma,Michel Émery,Michel Ledoux,Marc Yor,2003-11-26 The 37th S minaire de Probabilit s 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 S minaires including Brownian motion random environment or scenery PDEs and SDEs random matrices and financial random processes Seminaire de Probabilites XXXIII 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 Benaïm 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 L 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 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 Bodiou 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 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 **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 L_p 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 L_p 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

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

Lectures on Probability Theory and Statistics J. Bertoin, F. Martinelli, Y. Peres, 2004-09-03 Part I Bertoin J Subordinators Examples and Applications Foreword Elements on subordinators Regenerative property Asymptotic behaviour of last passage times Rates of growth of local time Geometric properties of regenerative sets Burgers equation with Brownian initial velocity Random covering L vy processes Occupation times of a linear Brownian motion Part II Martinelli F Lectures on Glauber Dynamics for Discrete Spin Models Introduction Gibbs Measures of Lattice Spin Models The Glauber Dynamics One Phase Region Boundary Phase Transitions Phase Coexistence Glauber Dynamics for the Dilute Ising Model Part III Peres Yu Probability on Trees An Introductory Climb Preface Basic Definitions and a Few Highlights Galton Watson Trees General percolation on a connected graph The first Moment method Quasi independent Percolation The second Moment Method Electrical Networks Infinite Networks The Method of Random Paths Transience of Percolation Clusters Subperiodic Trees The Random Walks RW λ Capacity Intersection Equivalence Reconstruction for the Ising Model on a Tree Unpredictable Paths in \mathbb{Z} and EIT in \mathbb{Z}^3 Tree Indexed Processes Recurrence for Tree Indexed Markov Chains Dynamical Percolation Stochastic Domination Between Trees

Probability in Banach Spaces III A. Beck, 2006-11-14 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 L vy 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 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

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