

Progress in Probability



Seminar on Stochastic Processes, 1990

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Seminar On Stochastic Processes 1990

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Cinlar, K.L. Chung, M. Sharpe, 2012-12-06 The 1991 Seminar on Stochastic Processes was held at the University of California Los Angeles from March 23 through March 25 1991 This was the eleventh in a series of annual meetings which provide researchers with the opportunity to discuss current work on stochastic processes in an informal and enjoyable atmosphere Previous seminars were held at Northwestern University Princeton University the University of Florida the University of Virginia the University of California San Diego and the University of British Columbia Following the successful format of previous years there were five invited lectures These were given by M Barlow G Lawler P March D Stroock M Talagrand The enthusiasm and interest of the participants created a lively and stimulating atmosphere for the seminar Some of the topics discussed are represented by the articles in this volume P J Fitzsimmons T M Liggett S C Port Los Angeles 1991 In Memory of Steven Orey M CRANSTON The mathematical community has lost a cherished colleague with the passing of Steven Orey This unique and thoughtful man has left those who knew him with many pleasant memories He has also left us with important contributions in the development of the theory of Markov processes As a friend and former student I wish to take this chance to recall to those who know and introduce to those who do not a portion of his lifework Seminar on Stochastic Processes, 1990

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Cinlar, Ruth J. Williams, P. J. Fitzsimmons, 1991 **Stochastic Analysis and Related Topics VI** Laurent

Decreusefond, 1998-12-18 This volume contains the contributions of the participants of the Sixth Oslo Silivri Workshop on Stochastic Analysis held in Geilo from July 29 to August 6 1996 There are two main lectures Stochastic Differential Equations with Memory by S E A Mohammed Backward SDE's and Viscosity Solutions of Second Order Semilinear PDE's by E Pardoux

The main lectures are presented at the beginning of the volume There is also a review paper at the third place about the stochastic calculus of variations on Lie groups The contributing papers vary from SPDEs to Non Kolmogorov type probabilistic models We would like to thank VISTA a research cooperation between Norwegian Academy of Sciences and Letters and Den Norske Stats Oljeselskap Statoil CNRS Centre National de la Recherche Scientifique The Department of Mathematics of the University of Oslo The Ecole Nationale Supérieure des Telecommunications for their financial support L Decreusefond J Gjerde B Øksendal A S Üstünel PARTICIPANTS TO THE 6TH WORKSHOP ON STOCHASTIC ANALYSIS Vestlia H yfjellshotell Geilo Norway July 28 August 4 1996 E mail abc gfm cii fc ui pt Aureli ALABERT Departament de Matematiques Laurent DECREUSEFOND Universitat Autònoma de Barcelona Ecole Nationale Supérieure des Telecom 08193 Bellaterra munications CATALONIA Spain Departement Reseaux E mail alabert mat uab es 46 rue Barrault Halvard ARNTZEN 75634 Paris Cedex 13 Dept of Mathematics FRANCE University of Oslo E mail decrease res enst fr Box 1053 Blindern Laurent DENIS N 0316 Oslo C M I

Stochastic Analysis and Related Topics VII Laurent Decreusefond, Bernt Øksendal, Ali S. Üstünel, 2012-12-06 One of the most challenging subjects of stochastic analysis in relation to physics is the analysis of heat kernels on infinite dimensional manifolds The simplest nontrivial case is that of the path and loop space on a Lie group In this volume an up to date survey of the topic is given by Leonard Gross a prominent developer of the theory Another concise but complete survey of Hausdorff measures on Wiener space and its applications to Malliavin Calculus is given by D Feyel one of the most active specialists in this area Other survey articles deal with short time asymptotics of diffusion processes with values in infinite dimensional manifolds and large deviations of diffusions with discontinuous drifts A thorough survey is given of stochastic integration with respect to the fractional Brownian motion as well as Stokes formula for the Brownian sheet and a new version of the log Sobolev inequality on the Wiener space Professional mathematicians looking for an overview of the state of the art in the above subjects will find this book helpful In addition graduate students as well as researchers whose domain requires stochastic analysis will find the original results of interest for their own research The organizers acknowledge gratefully the financial help of the University of Oslo and the invaluable aid of Professor Bernt Øksendal and l Ecole Nationale Supérieure des Telecommunications

The Dynkin Festschrift Mark I. Freidlin, 2012-12-06 Onishchik A A Kirillov and E B Vinberg who obtained their first results on Lie groups in Dynkin's seminar At a later stage the work of the seminar was greatly enriched by the active participation of I I Pyatetskii Shapiro As already noted Dynkin started to work in probability as far back as his undergraduate studies In fact his first published paper deals with a problem arising in Markov chain theory The most significant among his earliest probabilistic results concern sufficient statistics In 15 and 17 Dynkin described all families of one dimensional probability distributions admitting non trivial sufficient statistics These papers have considerably influenced the subsequent research in this field But Dynkin's most famous results in probability concern the theory of Markov processes Following Kolmogorov Feller Doob and Ito Dynkin

opened a new chapter in the theory of Markov processes. He created the fundamental concept of a Markov process as a family of measures corresponding to various initial times and states and he defined time homogeneous processes in terms of the shift operators t . In a joint paper with his student A. Erhan Çinlar, University of British Columbia, 1991.

Stochastic Analysis and Related Topics H. Kôrezlioglu, A.S. Üstünel, 2012-12-06. This volume contains a large spectrum of work: super processes, Dirichlet forms, anticipative stochastic calculus, random fields and Wiener space analysis. The first part of the volume consists of two main lectures given at the third Silivri meeting in 1990: 1. Infinitely divisible random measures and superprocesses by D.A. Dawson; 2. Dirichlet forms on infinite dimensional spaces and applications by M. Rockner. The second part consists of recent research papers all related to Stochastic Analysis motivated by stochastic partial differential equations, Markov fields, the Malliavin calculus and the Feynman path integrals. We would herewith like to thank the ENST for its material support for the above mentioned meeting as well as for the initial preparation of this volume and to our friend and colleague Erhan Çinlar whose help and encouragement for the realization of this volume have been essential.

H. Kôrezlioglu, A.S. Üstünel, **INFINITELY DIVISIBLE RANDOM MEASURES AND SUPERPROCESSES**, DONALD A. DAWSON, 1. Introduction.

High Dimensional Probability II Evarist Giné, David M. Mason, Jon A. Wellner, 2012-12-06. High dimensional probability in the sense that encompasses the topics represented in this volume began about thirty years ago with research in two related areas: limit theorems for sums of independent Banach space valued random vectors and general Gaussian processes. An important feature in these past research studies has been the fact that they highlighted the essential probabilistic nature of the problems considered. In part this was because by working on a general Banach space one had to discard the extra and often extraneous structure imposed by random variables taking values in a Euclidean space or by processes being indexed by sets in \mathbb{R} or \mathbb{R}^d . Doing this led to striking advances particularly in Gaussian process theory. It also led to the creation or introduction of powerful new tools such as randomization, decoupling, moment and exponential inequalities, chaining, isoperimetry and concentration of measure which apply to areas well beyond those for which they were created. The general theory of empirical processes with its vast applications in statistics, the study of local times of Markov processes, certain problems in harmonic analysis and the general theory of stochastic processes are just several of the broad areas in which Gaussian process techniques and techniques from probability in Banach spaces have made a substantial impact. Parallel to this work on probability in Banach spaces, classical probability and empirical process theory were enriched by the development of powerful results in strong approximations.

Selected Works of Kai Lai Chung Farid Ait-Sahalia, 2008. This unique volume presents a collection of the extensive journal publications written by Kai Lai Chung over a span of 70 odd years. It was produced to celebrate his 90th birthday. The selection is only a subset of the many contributions that he made throughout his prolific career. Another volume, *Chance and Choice* published by World Scientific in 2004 contains yet another subset with four articles in common with this volume. Kai Lai Chung's research contributions

have had a major influence on several areas in probability Among his most significant works are those related to sums of independent random variables Markov chains time reversal of Markov processes probabilistic potential theory Brownian excursions and gauge theorems for the Schrödinger equation As Kai Lai Chung's contributions spawned critical new developments this volume also contains retrospective and perspective views provided by collaborators and other authors who themselves advanced the areas of probability and mathematics Seminar on Stochastic Processes, 1990, Univ. of British Columbia E. Cinlar, 1991

Ecole d'Ete de Probabilites de Saint-Flour XXI - 1991 Donald A. Dawson, Bernard Maisonneuve, Joel Spencer, 2006-11-14 CONTENTS D D Dawson Measure valued Markov Processes B Maisonneuve Processus de Markov Naissance Retournement Regeneration J Spencer Nine lectures on Random Graphs **From Brownian Motion to Schrödinger's Equation** Kai L. Chung, Zhongxin Zhao, 2012-12-06 In recent years the study of the theory of Brownian motion has become a powerful tool in the solution of problems in mathematical physics This self contained and readable exposition by leading authors provides a rigorous account of the subject emphasizing the explicit rather than the concise where necessary and addressed to readers interested in probability theory as applied to analysis and mathematical physics A distinctive feature of the methods used is the ubiquitous appearance of stopping time The book contains much original research by the authors some of which published here for the first time as well as detailed and improved versions of relevant important results by other authors not easily accessible in existing literature Algebraic Methods in Statistics and Probability Marlos A. G. Viana, Donald St. P. Richards, 2001 The 23 papers report recent developments in using the technique to help clarify the relationship between phenomena and data in a number of natural and social sciences Among the topics are a coordinate free approach to multivariate exponential families some rank based hypothesis tests for covariance structure and conditional independence deconvolution density estimation on compact Lie groups random walks on regular languages and algebraic systems of generating functions and the extendibility of statistical models There is no index c Book News Inc

Fractal Geometry and Stochastics Christoph Bandt, Siegfried Graf, Martina Zähle, 2013-11-27 Fractal geometry is a new and promising field for researchers from different disciplines such as mathematics physics chemistry biology and medicine It is used to model complicated natural and technical phenomena The most convincing models contain an element of randomness so that the combination of fractal geometry and stochastics arises in between these two fields It contains contributions by outstanding mathematicians and is meant to highlight the principal directions of research in the area The contributors were the main speakers attending the conference Fractal Geometry and Stochastics held at Finsterbergen Germany in June 1994 This was the first international conference ever to be held on the topic The book is addressed to mathematicians and other scientists who are interested in the mathematical theory concerning Fractal sets and measures Iterated function systems Random fractals Fractals and dynamical systems and Harmonic analysis on fractals The reader will be introduced to the most recent results in these subjects Researchers and graduate students alike will benefit from the clear

expositions **Probability in Banach Spaces, 8: Proceedings of the Eighth International Conference** R.M. Dudley, M.G. Hahn, J. Kuelbs, 2012-12-06 Probability limit theorems in infinite dimensional spaces give conditions under which convergence holds uniformly over an infinite class of sets or functions Early results in this direction were the Glivenko-Cantelli Kolmogorov Smirnov and Donsker theorems for empirical distribution functions Already in these cases there is convergence in Banach spaces that are not only infinite dimensional but nonseparable But the theory in such spaces developed slowly until the late 1970s Meanwhile work on probability in separable Banach spaces in relation with the geometry of those spaces began in the 1950s and developed strongly in the 1960s and 70s We have in mind here also work on sample continuity and boundedness of Gaussian processes and random methods in harmonic analysis By the mid 70s a substantial theory was in place including sharp infinite dimensional limit theorems under either metric entropy or geometric conditions Then modern empirical process theory began to develop where the collection of half lines in the line has been replaced by much more general collections of sets in and functions on multidimensional spaces Many of the main ideas from probability in separable Banach spaces turned out to have one or more useful analogues for empirical processes Tightness became asymptotic equicontinuity Metric entropy remained useful but also was adapted to metric entropy with bracketing random entropies and Kolchinskii Pollard entropy Even norms themselves were in some situations replaced by measurable majorants to which the well developed separable theory then carried over straightforwardly Pseudo-Differential Equations And Stochastics Over Non-Archimedean Fields Anatoly Kochubei, 2001-08-03 Provides comprehensive coverage of the most recent developments in the theory of non Archimedean pseudo differential equations and its application to stochastics and mathematical physics offering current methods of construction for stochastic processes in the field of p -adic numbers and related structures Develops a new theory for parabolic equations *Markov Processes, Gaussian Processes, and Local Times* Michael B. Marcus, Jay Rosen, 2006-07-24 A readable 2006 synthesis of three main areas in the modern theory of stochastic processes Stochastic Partial Differential Equations: Six Perspectives René Carmona, 1999 Presents the main topics of interest in the field of stochastic partial differential equations SPDEs emphasizing breakthroughs and such basic issues as the role of SPDEs in stochastic modeling how SPDEs arise and how their theory is applied in different disciplines Emphasis is placed on the genesis and applications of SPDEs as well as mathematical theory and numerical methods Suitable for graduate level students researchers Annotation copyrighted by Book News Inc Portland OR

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