

1. Record Nr.	UNINA9910134931303321
Titolo	In Memoriam Marc Yor - Séminaire de Probabilités XLVII / / edited by Catherine Donati-Martin, Antoine Lejay, Alain Rouault
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2015
ISBN	9783319185859
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (L, 619 p. 63 illus., 24 illus. in color.)
Collana	Séminaire de Probabilités, , 0720-8766 ; ; 2137
Disciplina	519.2
Soggetti	Probabilities Probability Theory and Stochastic Processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	P. Salminen, J-Y. Yen, M. Yor: Integral representations of certain measures in the one-dimensional diffusions excursion theory -- J. Warren: Sticky Particles and Stochastic Flows -- T. Funaki: Infinitesimal invariance for the coupled KPZ equations -- J. Pitman, W. Tang: Patterns in random walks and Brownian motion -- J-F. Le Gall: Bessel processes, the Brownian snake and super-Brownian motion -- L. Alili, P. Graczyk, T. Zak: On inversions and Doob h-transforms of linear diffusions -- K. Yano, Y. Yano: On h-transforms of one-dimensional diffusions stopped upon hitting zero -- D. Bakry, O. Zribi: h-transforms and orthogonal polynomials -- A. Aksamit, T. Choulli, M. Jeanblanc: On an optional semi-martingale decomposition and the existence of the deator in an enlarged filtration -- J. Pitman: Martingale marginals do not always determine convergence -- J. Obloj, P. Spoida, N. Touzi: Martingale Inequalities for the Maximum via Pathwise Arguments -- P. Biane: Polynomials associated with finite Markov chains -- J. Najnudel: On -finite measures related to the Martin boundary of recurrent Markov chains -- P. Fitzsimmons, Y. Le Jan, J. Rosen: Loop measures without transition probabilities -- L.C.G. Rogers, M. Duembgen: The joint law of the extrema, final value and signature of a stopped random walk -- E. Azmoodeh, G. Peccati, G. Poly: Convergence towards linear combinations of chi-squared random variables: a Malliavin-based approach -- P-L Méliot, A. Nikeghbali:

Mod-Gaussian convergence and its applications for models of statistical mechanics -- P. Baldi: On Sharp Large Deviations for the bridge of a general Diffusion -- N. Demni, A. Rouault, M. Zani: Large deviations for clocks of semi-stable processes -- N. O'Connell: Stochastic Backlund transformations -- N. Ikeda, H. Matsumoto: The Kolmogorov operator and classical mechanics -- A. Comtet , Y. Tourigny: Explicit formulae in probability and in statistical physics -- P. Bougerol: The Matsumoto and Yor process and infinite dimensional hyperbolic space -- L. Chaumont: Breadth first search coding of multitype forests with application to Lamperti representation -- L. Devroye, G. Letac: Copulas with prescribed correlation matrix -- D. Stroock: Remarks on the HRT Conjecture.

#### Sommario/riassunto

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 & M. Yor; J. Warren; T. Funaki; J. Pitman& W. Tang; J-F. Le Gall; L. Alili, P. Graczyk & T. Zak; K. Yano & Y. Yano; D. Bakry & O. Zribi; A. Aksamit, T. Choulli & M. Jeanblanc; J. Pitman; J. Obloj, P. Spoida & N. Touzi; P. Biane; J. Najnudel; P. Fitzsimmons, Y. Le Jan & J. Rosen; L.C.G. Rogers & M. Duembgen; E. Azmoodeh, G. Peccati & G. Poly, timP-L Méliot, A. Nikeghbali; P. Baldi; N. Demni, A. Rouault & M. Zani; N. O'Connell; N. Ikeda & H. Matsumoto; A. Comtet & Y. Tourigny; P. Bougerol; L. Chaumont; L. Devroye & G. Letac; D. Stroock and M. Emery.