1. Record Nr. UNINA9910151929003321

Titolo	Surveys in Stochastic Processes [[electronic resource] /] / Jochen Blath, Peter Imkeller, Sylvie Rœlly
Pubbl/distr/stampa	Zuerich, Switzerland, : European Mathematical Society Publishing House, 2011
ISBN	3-03719-572-X
Descrizione fisica	1 online resource (263 pages)
Collana	EMS Series of Congress Reports (ECR) ; , 2523-515X
Classificazione	60-xx
Soggetti	Stochastics Probability theory and stochastic processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Optimal switching, systems of reflected BSDEs and systems of variational inequalities with inter-connected obstacles / Said Hamadene -- The COGARCH: a review, with news on option pricing and statistical inference / Claudia Kluppelberg, Ross Maller, Alexander Szimayer -- Some properties of quasi-stationary distributions for finite Markov chains / Servet Martinez, Jaime San Martin -- The parabolic Anderson model with heavy-tailed potential / Peter Morters -- From exploration paths to mass excursions - variations on a theme of Ray and Knight / Etienne Pardoux, Anton Wakolbinger -- Gaussian approximation of functionals: Malliavin calculus and Stein's method / Gesine Reinert -- Merging and stability for time inhomogeneous finite Markov chains / Laurent Saloff-Coste, Jessica Zuniga -- Some mathematical aspects of market impact modeling / Alexander Schied, Alla Slynko -- The self-avoiding walk: A brief survey / Gordon Slade -- L^p-independence of growth bounds of Feynman-Kac semigroups / Masayoshi Takeda -- Some recent progress on functional inequalities and applications / Feng-Yu Wang.
Sommario/riassunto	The 33rd Bernoulli Society Conference on "Stochastic Processes and Their Applications" was held in Berlin from July 27 to July 31, 2009. It brought together more than 600 researchers from 49 countries, who communicated recent progress in the mathematical research related to stochastic processes, with applications ranging from biology to

statistical mechanics, finance and climatology. The present book collects survey articles highlighting new trends and focal points in the area written by plenary speakers of the conference, all of them outstanding international experts. A particular aim of this collection is to inspire young scientists in setting up research goals within the wide scope of fields represented in this volume.