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Descrizione fisica	1 online resource (240 pages)
Collana	Progress in Probability, , 2297-0428 ; ; 73
Disciplina	519.2
Soggetti	Probabilities Game theory System theory Control theory Mathematical optimization Calculus of variations Differential equations Probability Theory Game Theory Systems Theory, Control Calculus of Variations and Optimization Differential Equations
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Scaling limits of Markov-Branching trees and applications -- Optimality of two-parameter strategies in stochastic control -- Asymptotic results for the severity and surplus before ruin for a class of Lévy insurance processes -- Characterization of the minimal penalty of a convex risk measure with applications to robust utility maximization for Lévy models -- Blackwell-Nash equilibria in zero-sum stochastic differential games -- A note on Gamma-convergence of monotone functionals -- A criterion for blow up in finite time of a system of 1-dimensional reaction-diffusion equations -- A note on the small-time behavior of

the largest block size of Beta n -coalescents.

Sommario/riassunto

This volume contains the proceedings of the XII Symposium of Probability and Stochastic Processes which took place at Universidad Autonoma de Yucatan in Merida, Mexico, on November 16–20, 2015. This meeting was the twelfth meeting in a series of ongoing biannual meetings aimed at showcasing the research of Mexican probabilists as well as promote new collaborations between the participants. The book features articles drawn from different research areas in probability and stochastic processes, such as: risk theory, limit theorems, stochastic partial differential equations, random trees, stochastic differential games, stochastic control, and coalescence. Two of the main manuscripts survey recent developments on stochastic control and scaling limits of Markov-branching trees, written by Kazutoshi Yamasaki and Bénédicte Haas, respectively. The research-oriented manuscripts provide new advances in active research fields in Mexico. The wide selection of topics makes the book accessible to advanced graduate students and researchers in probability and stochastic processes.
