Record Nr. UNINA9910437863303321 Prokhorov and contemporary probability theory: in honor of Yuri V. **Titolo** Prokhorov / / Albert N. Shiryaev, S. R. S. Varadhan, Ernst L. Presman, editors Berlin; Heidelberg, : Springer, c2013 Pubbl/distr/stampa **ISBN** 1-299-19768-X 3-642-33549-7 Edizione [1st ed. 2013.] Descrizione fisica 1 online resource (466 p.) Collana Springer proceedings in mathematics & statistics, , 2194-1009;; v. 33 Altri autori (Persone) ShiryaevAllbert Nikolaevich VaradhanS, R, S PresmanE. L (Ernst Lvovich) Disciplina 519.2 Soggetti **Probabilities** Mathematics Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references. Nota di contenuto Part I Scientific Papers: David J. Aldous: When Knowing Early Matters: Gossip, Percolation and Nash Equilibria -- Vadim Arkin and Alexander Slastnikov: A Mathematical Model of Investment Incentives -- Guus Balkema, Paul Embrechts and Natalia Nolde: The Shape of Asymptotic Dependence -- Ole E. Barndorff-Nielsen, Jose Manuel Corcuera and Mark Podolskij: Limit theorems for functionals of higher order differences of Brownian semi-stationary processes -- Jean Bertoin and Marc Yor: Retrieving Information from Subordination -- Algimantas

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Sommario/riassunto

The role of Yuri Vasilyevich Prokhorov as a prominent mathematician and leading expert in the theory of probability is well known. Even early in his career he obtained substantial results on the validity of the strong law of large numbers and on the estimates (bounds) of the rates of convergence, some of which are the best possible. His findings on limit theorems in metric spaces and particularly functional limit theorems are of exceptional importance. Y.V. Prokhorov developed an original approach to the proof of functional limit theorems, based on the weak convergence of finite dimensional distributions and the condition of tightness of probability measures. The present volume commemorates the 80th birthday of Yuri Vasilyevich Prokhorov. It includes scientific contributions written by his colleagues, friends and pupils, who would like to express their deep respect and sincerest admiration for him and his scientific work.