1. Record Nr. UNINA9910484404303321

Titolo	Seminaire de probabilites XXXVIII / / edited by Michel Emery, Michel Ledoux, Marc Yor
Pubbl/distr/stampa	Berlin, Germany ; ; New York, New York : , : Springer-Verlag, , [2004] ©2004
ISBN	3-540-31449-0
Edizione	[1st ed. 2005.]
Descrizione fisica	1 online resource (IX, 394 p. Also available online.)
Collana	Séminaire de Probabilités, , 0720-8766 ; ; 1857
Disciplina	519.282
Soggetti	Probabilities
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	Processus de Lévy: R.A. Doney: Tanaka's construction for random walks and Lévy processes -- R.A. Doney: Some excursion calculations for spectrally one-sided Lévy processes -- A.E. Kyprianou, Z. Palmowski: A martingale review of some fluctuation theory for spectrally megative Lévy processes -- M.R. Pistorius: A potential-theoretical review of some exit problems of spectrally negative Lévy processes -- L. Nguyen-Ngoc, M. Yor: Some martingales associated to reflected Lévy processes -- K.B. Erickson, R.A. Maller: Generalised Ornstein-Uhlenbeck processes and the convergence of Lévy integrals -- Autres Exposés: P. Fougères: Spectral gap for log-concave probability measures on the real line -- L. Godefroy: Propriété de Choquet-Deny et fonctions harmoniques sur les hypergroupes commutatifs -- M. Buiculescu: Exponential decay parameters associated with excessive measures -- V. Grecca: Positive bilinear mappings associated with stochastic processes -- A. Jakubowski: An almost sure approximation for the predictable process in the Doob-Meyer decomposition theorem -- A. Cherny, A. Shiryaev: On stochastic integrals up to infinity and predictable criteria for integrability -- Y. Kabanov, C. Stricker: Remarks on the true no-arbitrage property -- H. Bühler: Information-equivalence: On filtrations created by independent increments -- M. Zakai: Rotations and tangent processes on Wiener space -- I. Shigekawa: Lp multiplier theorem for the Hodge-Kodaira operator -- G. Peccati, C.A. Tudor: Gaussian limits for vector-valued multiple stochastic integrals -- J. Rosen: Derivatives

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Sommario/riassunto

Besides a series of six articles on Lévy processes, Volume 38 of the Séminaire de Probabilités contains contributions whose topics range from analysis of semi-groups to free probability, via martingale theory, Wiener space and Brownian motion, Gaussian processes and matrices, diffusions and their applications to PDEs. As do all previous volumes of this series, it provides an overview on the current state of the art in the research on stochastic processes.