Record Nr. UNINA9910484671403321 Seminaire de probabilites XLIII / / Catherine Donati-Martin, Antoine **Titolo** Lejay, Alain Rouault, (eds.) Pubbl/distr/stampa Heidelberg, : Springer, 2011 **ISBN** 3-642-15217-1 Edizione [1st ed. 2011.] Descrizione fisica 1 online resource (XI, 503 p.) Collana Lecture notes in mathematics, , 0075-8434; ; 2006 Altri autori (Persone) Donati-MartinCatherine LejayAntoine RouaultAlain <1949-> Disciplina 519.2 Soggetti **Probabilities** Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Bibliographic Level Mode of Issuance: Monograph Nota di bibliografia Includes bibliographical references (p. 502-503). Sommario/riassunto This is a new volume of the Séminaire de Probabilité which was started in the 60's. Following the tradition, this volume contains up to 20 original research and survey articles on several topics related to stochastic analysisThis volume contains J. Picard's advanced course on the representation formulae for the fractional Brownian motion. The regular chapters cover a wide range of themes, such as stochastic calculus and stochastic differential equations, stochastic differential geometry, filtrations, analysis of Wiener space, random matrices and free probability, as well as mathematical finance. Some of the contributions were presented at the Journées de Probabilités held in

Poitiers in June 2009.