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Nota di contenuto	Context Trees, Variable Length Markov Chains and Dynamical Sources / Peggy Cenac, Brigitte Chauvin, Frederic Paccaut and Nicolas Pouyanne -- Martingale Property of Generalized Stochastic Exponentials / Aleksandar Mijatovic, Nika Novak and Mikhail Urusov -- Some Classes of Proper Integrals and Generalized Ornstein-Uhlenbeck Processes / Andreas Basse-O'Connor, Svend-Erik Graversen and Jan Pedersen -- Martingale Representations for Diffusion Processes and Backward Stochastic Differential Equations / Zhongmin Qian and Jiangang Ying -- Quadratic Semimartingale BSDEs Under an Exponential Moments Condition / Markus Mocha and Nicholas Westray -- The Derivative of the Intersection Local Time of Brownian Motion Through Wiener Chaos / Greg Markowsky -- On the Occupation Times of Brownian Excursions and Brownian Loops / Hao Wu -- Discrete Approximations to Solution Flows of Tanaka's SDE Related to Walsh Brownian Motion / Hatem Hajri -- Spectral Distribution of the Free Unitary Brownian Motion: Another Approach / Nizar Demni and Taoufik Hmidi -- Another Failure in the Analogy Between Gaussian and Semicircle Laws / Nathalie Eisenbaum -- Global Solutions to Rough Differential Equations with Unbounded Vector Fields / Antoine Lejay -- Asymptotic Behavior of Oscillatory Fractional Processes / Renaud Marty and Knut Slna -- Time Inversion Property for Rotation Invariant Self-similar Diffusion Processes / Juha

Vuolle-Apiala -- On Peacocks: A General Introduction to Two Articles / Antoine-Marie Bogso, Christophe Profeta and Bernard Roynette -- Some Examples of Peacocks in a Markovian Set-Up / Antoine-Marie Bogso, Christophe Profeta and Bernard Roynette -- Peacocks Obtained by Normalisation: Strong and Very Strong Peacocks / Antoine-Marie Bogso, Christophe Profeta and Bernard Roynette -- Branching Brownian Motion: Almost Sure Growth Along Scaled Paths / Simon C. Harris and Matthew I. Roberts -- On the Delocalized Phase of the Random Pinning Model / Jean-Christophe Mourrat -- Large Deviations for Gaussian Stationary Processes and Semi-Classical Analysis / Bernard Bercu, Jean-Francois Bony and Vincent Bruneau -- Girsanov Theory Under a Finite Entropy Condition / Christian Leonard -- Erratum to Seminaire XXVII / /Michel Emery and Marc Yor -- Erratum to Seminaire XXXV / Michel Emery and Walter Schachermayer.

Sommario/riassunto

As usual, some of the contributions to this 44th Séminaire de Probabilités were presented during the Journées de Probabilités held in Dijon in June 2010. The remainder were spontaneous submissions or were solicited by the editors. The traditional and historical themes of the Séminaire are covered, such as stochastic calculus, local times and excursions, and martingales. Some subjects already touched on in the previous volumes are still here: free probability, rough paths, limit theorems for general processes (here fractional Brownian motion and polymers), and large deviations. Lastly, this volume explores new topics, including variable length Markov chains and peacocks. We hope that the whole volume is a good sample of the main streams of current research on probability and stochastic processes, in particular those active in France.