1. Record Nr. UNINA9910485144903321

Titolo	Seminaire de Probabilites XL / / Catherine Donati-Martin [and three others], editors
Pubbl/distr/stampa	Berlin ; ; Heidelberg : , : Springer-Verlag, , [2007] ©2007
ISBN	3-540-71189-9
Edizione	[1st ed. 2007.]
Descrizione fisica	1 online resource (484 p.)
Collana	Lecture Notes in Mathematics ; ; 1899
Disciplina	519.24
Soggetti	Distribution (Probability theory)
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"1617-9692 (electronic ed.)."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Specialized Course -- An Introduction to (Stochastic) Calculus with Respect to Fractional Brownian Motion -- Local Time-Space Calculus -- A Change-of-Variable Formula with Local Time on Surfaces -- A Note on a Change of Variable Formula with Local Time-Space for Lévy Processes of Bounded Variation -- Integration with Respect to Self-Intersection Local Time of a One-Dimensional Brownian Motion -- Generalized It? Formulae and Space-Time Lebesgue–Stieltjes Integrals of Local Times -- Local Time-Space Calculus for Reversible Semimartingales -- Elements of Stochastic Calculus via Regularization -- On the Smooth-Fit Property for One-Dimensional Optimal Switching Problem -- Other Contributions -- A Strong Form of Stable Convergence -- Product of Harmonic Maps is Harmonic: A Stochastic Approach -- More Hypercontractive Bounds for Deformed Orthogonal Polynomial Ensembles -- No Multiple Collisions for Mutually Repelling Brownian Particles -- On the Joint Law of the L1 and L2 Norms of a 3-Dimensional Bessel Bridge -- Tanaka Formula for Symmetric Lévy Processes -- An Excursion-Theoretical Approach to Some Boundary Crossing Problems and the Skorokhod Embedding for Reflected Lévy Processes -- The Maximality Principle Revisited: On Certain Optimal Stopping Problems -- Correlated Processes and the Composition of Generators -- Representation of the Martingales for the Brownian Snake -- Discrete Sampling of Functionals of Ito Processes -- Ito's Integrated Formula for Strict Local Martingales with Jumps --

Enlargement of Filtrations and Continuous Girsanov-Type Embeddings -- On a Lemma by Ansel and Stricker -- General Arbitrage Pricing Model: I – Probability Approach -- General Arbitrage Pricing Model: II – Transaction Costs -- General Arbitrage Pricing Model: III – Possibility Approach.

Sommario/riassunto

Two noteworthy features of the 40th volume of the Séminaire de Probabilités are L. Coutin’s advanced course on calculus driven by fractional Brownian motion, and a series of seven interrelated works on local time-space calculus. Other topics from stochastic processes and stochastic finance include three contributions by A.S. Cherny on general approaches to arbitrage pricing.