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Collana	Séminaire de Probabilités, , 2510-3660 ; ; 1655
Disciplina	519.2
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Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	Branching processes, the Ray-Knight theorem, and sticky Brownian motion -- Integration by parts and Cameron-Martin formulas for the free path space of a compact Riemannian manifold -- The change of variables formula on Wiener space -- Classification des Semi-Groupes de diffusion sur IR associés à une famille de polynômes orthogonaux -- A differentiable isomorphism between Wiener space and path group -- On martingales which are finite sums of independent random variables with time dependent coefficients -- Oscillation presque sûre de martingales continues -- A note on Cramer’s theorem -- The hypercontractivity of Ornstein-Uhlenbeck semigroups with drift, revisited -- Une preuve standard du principe d’invariance de stoll -- Marches aléatoires auto-évitantes et mesures de polymère -- On the tails of the supremum and the quadratic variation of strictly local martingales -- On Wald’s equation. Discrete time case -- Remarques sur l’hypercontractivité et l’évolution de l’entropie pour des chaînes de Markov finies -- Comportement des temps d’atteinte d’une diffusion fortement rentrante -- Closed sets supporting a continuous divergent martingale -- Some polar sets for the Brownian sheet -- A counter-example concerning a condition of Ogawa integrability -- The multiplicity of stochastic processes -- Theoremes limites pour les temps locaux d’un processus stable symetrique -- An Itô type isometry for loops in Rd via the Brownian bridge -- On continuous conditional

Gaussian martingales and stable convergence in law -- Simple examples of non-generating Girsanov processes -- Formule d’Ito généralisée pour le mouvement brownien linéaire -- On the martingales obtained by an extension due to Saisho, Tanemura and Yor of Pitman’s theorem -- Some remarks on Pitman’s theorem.-On the lengths of excursions of some Markov processes -- On the relative lengths of excursions derived from a stable subordinator -- Some remarks about the joint law of Brownian motion and its supremum -- A characterization of Markov solutions for stochastic differential equations with jumps -- Diffeomorphisms of the circle and the based stochastic loop space -- Vitesse de convergence en loi pour des solutions d’équations différentielles stochastiques vers une diffusion -- Projection d’une diffusion réelle sur sa filtration lente.

Sommario/riassunto

The 31 papers collected here present original research results obtained in 1995-96, on Brownian motion and, more generally, diffusion processes, martingales, Wiener spaces, polymer measures.