

1. Record Nr.	UNISALENTO991002947969707536
Titolo	Lévy matters V : functionals of Lévy processes / by Lars Nørvang Andersen ... [et al.]
Pubbl/distr/stampa	Cham [Switzerland] : Springer, 2015
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Descrizione fisica	xvi, 224 p. : ill. (some color.) ; 24 cm
Collana	Lévy matters ; 5 Lecture notes in mathematics, 0075-8434 ; 2149
Classificazione	AMS 60-06 AMS 60E07 AMS 60F99 AMS 60G51 AMS 60K25 LC QA274.73
Altri autori (Persone)	Andersen, Lars Nørvangauthor
Disciplina	519.2
Soggetti	Lévy processes Probabilities
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references
Nota di contenuto	Makoto Maejima: Classes of infinitely divisible distributions and examples ; Lars Nørvang Andersen, Søren Asmussen, Peter W. Glynn and Mats Pihlsgård: Lévy processes with two-sided reflection ; Persistence probabilities and exponents ; Frank Aurzada and Thomas Simon: Persistence probabilities and exponents
Sommario/riassunto	This three-chapter volume concerns the distributions of certain functionals of Lévy processes. The first chapter, by Makoto Maejima, surveys representations of the main sub-classes of infinitesimal distributions in terms of mappings of certain Lévy processes via stochastic integration. The second chapter, by Lars Nørvang Andersen, Søren Asmussen, Peter W. Glynn and Mats Pihlsgård, concerns Lévy processes reflected at two barriers, where reflection is formulated à la Skorokhod. These processes can be used to model systems with a finite capacity, which is crucial in many real life situations, a most important quantity being the overflow or the loss occurring at the upper barrier. If a process is killed when crossing the boundary, a natural question

concerns its lifetime. Deep formulas from fluctuation theory are the key to many classical results, which are reviewed in the third chapter by Frank Aurzada and Thomas Simon. The main part, however, discusses recent advances and developments in the setting where the process is given either by the partial sum of a random walk or the integral of a Lévy process

2. Record Nr.	UNINA9910797665603321
Autore	Havens Kirk J.
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ISBN	0-12-803385-1 0-12-803384-3
Descrizione fisica	1 online resource (0 p.)
Disciplina	333.954
Soggetti	Wildlife monitoring Infrared imaging
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Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
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