1.	Record Nr. Autore Titolo	UNISA996466478103316 Tsirelson Boris Lectures on Probability Theory and Statistics [[electronic resource]] : Ecole d'Eté de Probabilités de Saint-Flour XXXII - 2002 / / by Boris Tsirelson, Wendelin Werner ; edited by Jean Picard
	Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2004
	ISBN	3-540-39982-8
	Edizione	[1st ed. 2004.]
	Descrizione fisica	1 online resource (VIII, 200 p.)
	Collana	École d'Été de Probabilités de Saint-Flour, , 0721-5363 ; ; 1840
	Classificazione	31.70 31.73
	Disciplina	519.2
	Soggetti	Probabilities Statistical physics Dynamical systems Probability Theory and Stochastic Processes Complex Systems Statistical Physics and Dynamical Systems
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di contenuto	Preface Part I: Boris Tsirelson: Scaling Limit, Noise, Stability Introduction A First Look Abstract Nonsense of the Scaling Limit Scaling Limit and Independence Example: The Noise Made by a Poison Snake Stability Generalizing Wiener Chaos Example: The Brownian Web as a Black Noise Miscellany References Index Part II: Wendelin Werner: Random Planar Curves and Schramm-Loewner Evolutions Introduction Loewner Chains Chordal SLE Chordal SLE and Restriction SLE and the Brownian Frontier Radial SLE Some Critical Exponents for SLE Brownian Exponents SLE, UST and LERW SLE and Critical Percolation What is Missing References.
	Sommario/riassunto	This is yet another indispensable volume for all probabilists and collectors of the Saint-Flour series, and is also of great interest for mathematical physicists. It contains two of the three lecture courses given at the 32nd Probability Summer School in Saint-Flour (July 7-24,

2002). Boris Tsirelson's lectures introduce the notion of nonclassical noise produced by very nonlinear functions of many independent random variables, for instance singular stochastic flows or oriented percolation. Two examples are examined (noise made by a Poisson snake, the Brownian web). A new framework for the scaling limit is proposed, as well as old and new results about noises, stability, and spectral measures. Wendelin Werner's contribution gives a survey of results on conformal invariance, scaling limits and properties of some two-dimensional random curves. It provides a definition and properties of the Schramm-Loewner evolutions, computations (probabilities, critical exponents), the relation with critical exponents of planar Brownian motions, planar self-avoiding walks, critical percolation, loop-erased random walks and uniform spanning trees.