

1. Record Nr.	UNISA996466524603316
Titolo	Séminaire de Probabilités XLIII [[electronic resource] /] / edited by Catherine Donati Martin, Antoine Lejay, Alain Rouault
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2011
ISBN	3-642-15217-1
Edizione	[1st ed. 2011.]
Descrizione fisica	1 online resource (XI, 503 p.)
Collana	Séminaire de Probabilités, , 0720-8766 ; ; 2006
Disciplina	519.2
Soggetti	Probabilities Probability Theory and Stochastic Processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references (p. 502-503).
Sommario/riassunto	This is a new volume of the Séminaire de Probabilité which was started in the 60's. Following the tradition, this volume contains up to 20 original research and survey articles on several topics related to stochastic analysis. This volume contains J. Picard's advanced course on the representation formulae for the fractional Brownian motion. The regular chapters cover a wide range of themes, such as stochastic calculus and stochastic differential equations, stochastic differential geometry, filtrations, analysis of Wiener space, random matrices and free probability, as well as mathematical finance. Some of the contributions were presented at the Journées de Probabilités held in Poitiers in June 2009.