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This volume contains lectures given at the Saint-Flour Summer School of Probability Theory during the period 8th-24th July, 1999. We thank the authors for all the hard work they accomplished. Their lectures are a work of reference in their domain. The School brought together 85 participants, 31 of whom gave a lecture concerning their research work. At the end of this volume you will find the list of participants and their papers. Finally, to facilitate research concerning previous schools we give here the number of the volume of "Lecture Notes" where they can be found: Lecture Notes in Mathematics 1975: n ° 539- 1971: n ° 307- 1973: n ° 390- 1974: n ° 480- 1979: n ° 876- 1976: n ° 598- 1977: n ° 678- 1978: n ° 774- 1980: n ° 929- 1981: n ° 976- 1982: n ° 1097- 1983: n ° 1117- 1988: n ° 1427- 1984: n ° 1180- 1985-1986 et 1987: n ° 1362- 1989: n ° 1464- 1990: n ° 1527- 1991: n ° 1541- 1992: n ° 1581- 1993: n ° 1608- 1994: n ° 1648- 1995: n ° 1690- 1996: n ° 1665- 1997: n ° 1717- 1998: n ° 1738- Lecture Notes in Statistics 1971: n ° 307- Table of Contents Part I Erwin Bolthausen: Large Deviations and Interacting Random Walks 1 On the construction of the three-dimensional polymer measure. . . . . 7 2 Self-attracting random walks. . . . . 39 3 One-dimensional pinning-depinning transitions. . . . . 105 References. . . . .

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