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Titolo	Séminaire de Probabilités XLVIII [e-book] / Catherine Donati-Martin, Antoine Lejay, Alain Rouault, editors
ISBN	9783319444659
Descrizione fisica	1 online resource (viii, 503 pages) : illustrations (some color)
Collana	Lecture notes in mathematics, 0075-8434 ; 2168
Classificazione	AMS 60-06 LC QA274-274.9
Altri autori (Persone)	Donati-Martin, Catherineauthor Lejay, Antoineauthor Rouault, Alainauthor
Disciplina	519.2
Soggetti	Probabilities
Lingua di pubblicazione	Inglese
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Nota di contenuto	Mathias Beiglböck, Martin Huesmann and Florian Stebegg: Root to Kellerer -- Nicolas Juillet: Peacocks Parametrised by a Partially Ordered Set -- Convex order for path-dependent derivatives: a dynamic programming approach -- Dai Taguchi: Stability problem for one-dimensional stochastic differential equations with discontinuous drift -- Alexis Devulder: The Maximum of the Local Time of a Diffusion Process in a Drifted Brownian Potential -- Mátyás Barczy and Peter Kern: A link between Bougerol's identity and a formula due to Donati-Martin, Matsumoto and Yor -- Ismal Bailleul: Large deviation principle for bridges of sub-Riemannian diffusion processes -- Jürgen Angst and Camille Tardif: Dévissage of a Poisson boundary under equivariance and regularity conditions -- Nicolas Privault: Weitzenböck and Clark-Ocone decompositions for differential forms on the space of normal martingales -- Anita Behme, Alexander Lindner and Makoto Maejima: On the range of exponential functionals of Lévy processes -- Cédric Lecouvey and Kilian Raschel: t-Martin boundary of killed random walks in the quadrant -- Christophe Profeta and Thomas Simon: On the harmonic measure of stable processes -- Oleskiy Khorunzhiy: On High Moments of Strongly Diluted Large Wigner Random Matrices -- Songzi Li: Dyson processes on the octonion algebra -- Franck Maunoury: Necessary and sufficient conditions for the existence of a-

determinantal processes -- Stéphane Laurent: Filtrations of the erased-word processes -- Anna Aksamit and Libo Li: Projections, pseudo-stopping times and the immersion property -- David Applebaum: Stationary Random Fields on the Unitary Dual of a Compact Group -- Wendelin Werner: On the spatial Markov property of soups of unoriented and oriented loops

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## Sommario/riassunto

In addition to its further exploration of the subject of peacocks, introduced in recent Séminaires de Probabilités, this volume continues the series' focus on current research themes in traditional topics such as stochastic calculus, filtrations and random matrices. Also included are some particularly interesting articles involving harmonic measures, random fields and loop soups. The featured contributors are Mathias Beiglböck, Martin Huesmann and Florian Stebegg, Nicolas Juillet, Gilles Pags, Dai Taguchi, Alexis Devulder, Mátyás Barczy and Peter Kern, I. Bailleul, Jürgen Angst and Camille Tardif, Nicolas Privault, Anita Behme, Alexander Lindner and Makoto Maejima, Cédric Lecouvey and Kilian Raschel, Christophe Profeta and Thomas Simon, O. Khorunzhiy and Songzi Li, Franck Maunoury, Stéphane Laurent, Anna Aksamit and Libo Li, David Applebaum, and Wendelin Werne

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