

Progress in Probability



Barcelona Seminar on Stochastic Analysis

St. Feliu de Guixols, 1991

David Nualart
Marta Sanz-Solé
Editors



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Probabilistic Behavior of Harmonic Functions Rodrigo Banuelos,Charles N. Moore,1999-08 Harmonic analysis and probability have long enjoyed a mutually beneficial relationship that has been rich and fruitful This monograph aimed at researchers and students in these fields explores several aspects of this relationship The primary focus of the text is the nontangential maximal function and the area function of a harmonic function and their probabilistic analogues in martingale theory The text first gives the requisite background material from harmonic analysis and discusses known results concerning

the nontangential maximal function and area function as well as the central and essential role these have played in the development of the field The book next discusses further refinements of traditional results among these are sharp good lambda inequalities and laws of the iterated logarithm involving nontangential maximal functions and area functions Many applications of these results are given Throughout the constant interplay between probability and harmonic analysis is emphasized and explained The text contains some new and many recent results combined in a coherent presentation

Fractal Geometry and Stochastics Christoph Bandt, Siegfried Graf, Martina Zähle, 2013-11-27 Fractal geometry is a new and promising field for researchers from different disciplines such as mathematics physics chemistry biology and medicine It is used to model complicated natural and technical phenomena The most convincing models contain an element of randomness so that the combination of fractal geometry and stochastics arises in between these two fields It contains contributions by outstanding mathematicians and is meant to highlight the principal directions of research in the area The contributors were the main speakers attending the conference Fractal Geometry and Stochastics held at Finsterbergen Germany in June 1994 This was the first international conference ever to be held on the topic The book is addressed to mathematicians and other scientists who are interested in the mathematical theory concerning Fractal sets and measures Iterated function systems Random fractals Fractals and dynamical systems and Harmonic analysis on fractals The reader will be introduced to the most recent results in these subjects Researchers and graduate students alike will benefit from the clear expositions

High Dimensional Probability II Evarist Giné, David M. Mason, Jon A. Wellner, 2012-12-06 High dimensional probability in the sense that encompasses the topics represented in this volume began about thirty years ago with research in two related areas limit theorems for sums of independent Banach space valued random vectors and general Gaussian processes An important feature in these past research studies has been the fact that they highlighted the essential probabilistic nature of the problems considered In part this was because by working on a general Banach space one had to discard the extra and often extraneous structure imposed by random variables taking values in a Euclidean space or by processes being indexed by sets in \mathbb{R} or \mathbb{R}^d Doing this led to striking advances particularly in Gaussian process theory It also led to the creation or introduction of powerful new tools such as randomization decoupling moment and exponential inequalities chaining isoperimetry and concentration of measure which apply to areas well beyond those for which they were created The general theory of empirical processes with its vast applications in statistics the study of local times of Markov processes certain problems in harmonic analysis and the general theory of stochastic processes are just several of the broad areas in which Gaussian process techniques and techniques from probability in Banach spaces have made a substantial impact Parallel to this work on probability in Banach spaces classical probability and empirical process theory were enriched by the development of powerful results in strong approximations

Schrödinger Diffusion Processes Robert Aebi, 2012-12-06 In 1931 Erwin Schrödinger considered the following problem A huge cloud of independent and identical

particles with known dynamics is supposed to be observed at finite initial and final times What is the most probable state of the cloud at intermediate times The present book provides a general yet comprehensive discourse on Schrödinger's question Key roles in this investigation are played by conditional diffusion processes pairs of non linear integral equations and interacting particles systems The introductory first chapter gives some historical background presents the main ideas in a rather simple discrete setting and reveals the meaning of intermediate prediction to quantum mechanics In order to answer Schrödinger's question the book takes three distinct approaches dealt with in separate chapters transformation by means of a multiplicative functional projection by means of relative entropy and variation of a functional associated to pairs of non linear integral equations The book presumes a graduate level of knowledge in mathematics or physics and represents a relevant and demanding application of today's advanced probability theory

Trees Brigitte Chauvin, Serge Cohen, Alain Rouault, 1996-09 For the first time the very different aspects of trees are presented here in one volume Articles by specialists working in different areas of mathematics cover disordered systems algorithms probability and p adic analysis Researchers and graduate students alike will benefit from the clear expositions

Quantum Information IV Takeyuki Hida, Kimiaki Saito, 2002 Annotation study on the Power of Potential fluctuation in living cells some properties of measure valued processes with singular branching rate and other papers

Mathematical Reviews, 2005 *Statistics & Decisions*, 1993 *Annales de L'I.H.P.*, 2005 **Index of Conference Proceedings** British Library. Document Supply Centre, 2003 □□□ □□□□, 1994 **The Bulletin of Mathematics Books**, 1992 **Subject Guide to Books in Print**, 1993 The Cumulative Book Index, 1994 A world list of books in the English language Stochastic Analysis and Related Topics Hayri Korezlioglu, Ali Süleyman Ustunel, 1988 The Silvri Workshop was divided into a short summer school and a working conference producing lectures and research papers on recent developments in stochastic analysis on Wiener space The topics treated in the lectures relate to the Malliavin calculus the Skorohod integral and nonlinear functionals of white noise Most of the research papers are applications of these subjects This volume addresses researchers and graduate students in stochastic processes and theoretical physics

Branching Processes C.C. Heyde, 1995-04-27 This volume presents the edited proceedings of the First World Congress on Branching Processes The contributions present new research and surveys of the current research activity in this field As a result all those undertaking research in the subject will find this a timely and high quality volume to have on their shelves

Sbornik, 1998

Reviewing **Barcelona Seminar On Stochastic Analysis**: Unlocking the Spellbinding Force of Linguistics

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