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Ecole d'Ete de Probabilites de Saint-Flour XIX - 1989 - Donald L. Burkholder 2006-11-14

Éléments de probabilité et de statisique: Probabilité - Georges Hansel 1970

A History of Inverse Probability - Andrew I. Dale 2012-09-08 This is a history of the use of Bayes theoremfrom its discovery by Thomas Bayes to the rise of the statistical competitors in the first part of the twentieth century. The book focuses particularly on the development of one of the fundamental aspects of Bayesian statistics, and in this new edition readers will find new sections on contributors to the theory. In addition, this edition includes amplified discussion of relevant work.

Seminaire de Probabilites XXXIII - J. Azema 2006-11-14 Besides topics traditionally found in the Sminaire de Probabilits (Martingale Theory, Stochastic Processes, questions of general interest in Probability Theory), this volume XXXIII presents nine contributions to the study of filtrations up to isomorphism. It also contains three graduate

courses: Dynamics of stochastic algorithms, by M. Benaim; Simulated annealing algorithms and Markov chains with rare transitions, by O. Catoni; and Concentration of measure and logarithmic Sobolev inequalities, by M. Ledoux. These up to date courses present the state of the art in three matters of interest to students in theoretical or applied Probability Theory, and to researchers as well.
Seminaire de Probabilites XXIX - Jacques Azema 2006-11-14
All the papers included in this volume are original research papers. They represent an important part of the work of French probabilists and colleagues with whom they are in close contact throughout the world. The main topics of the papers are martingale and Markov processes studies.
Ecole d'Ete de Probabilites de Saint-Flour XI, 1981 - X. Fernique 2006-11-15

Seminaire de Probabilites XXVI - Jacques Azema 2006-11-15
All the papers contained in the volume are original, fully refereed researchpapers. They represent a fairly broad spectrum of the research activity in probability theory, which was done internationally in 1990-1991, with particular emphasis on Markov processes and stochastic calculus. The latter subject keeps growing, and some important new developments, included in the volume, concern anticipative stochastic integrals, and new applications of the enlargements of filtrations to the study of zeros of martingales. FROM THE CONTENTS: R. Bass, D. Khoshnevisan: Stochastic calculus and the continuity of local times of Levy processes.- M.T. Barlow, P. Imkeller: On some sample path properties of Skorokhod integral processes.- T.S. Mountford: A critical function for the planar Brownian convex hull.- L. Dubins, M. Smorodinsky: The modified, discrete Levy transformation is Bernoulli.- M. Baxter: Markov processes on the boundary of the binary tree.- R. Abraham: Unarbre

aleatoire infini associe a l'excursion brownienne.- S.E. Kuznetsov: On the existence of a dual semigroup.

La probabilité dans les tirs de guerre - Jean Aubert 1919

Publications - 1899

Includes documents, translations, proceedings, reports, papers.

Seminaire de Probabilites XXXIV - J. Azema 2007-05-06

This volume contains 19 contributions to various subjects in the theory of (commutative and non-commutative) stochastic processes. It also provides a 145-page graduate course on branching and interacting particle systems, with applications to non-linear filtering, by P. del Moral and L. Miclo.

Health Reports - 1997

Revue Semestrielle Des Publications Mathematiques - 1903

Transactions of the Second International Actuarial Congress - 1899

Journal of the British Astronomical Association - British Astronomical Association 1893

List of members, 1890-1913, bound with v. 1-23.

Séminaire de Probabilités XXXVII - Jacques Azéma 2003-11-26

The 37th Séminaire de Probabilités contains A. Lejay's advanced course which is a pedagogical introduction to works by T. Lyons and others on stochastic integrals and SDEs driven by deterministic rough paths. The rest of the volume consists of various articles on topics familiar to regular readers of the Séminaires, including Brownian motion, random environment or scenery, PDEs and SDEs, random matrices and financial random processes.

Transactions of the International Congress of Actuaries - 1899

Séminaire de Probabilités XXXII - Jacques Azema 2007-01-05

All the papers in the volume

are original research papers, discussing fundamental properties of stochastic processes. The topics under study (martingales, filtrations, path properties, etc.) represent an important part of the current research performed in 1996-97 by various groups of probabilists in France and abroad.

Histoire Des Sciences Mathématiques Et Physiques: De Laplace à Fourier - Maximilien Marie 1887

Probabilités et statistiques à l'usage de l'ingénieur - ZAÏDI Abdelhamid 2012-09-05

La théorie des probabilités concerne la modélisation du hasard et le calcul des probabilités, son évaluation. La statistique fournit des outils pour la caractérisation du hasard à partir de son observation et constitue un outil incontournable d'aide à la décision. Ce livre présente la théorie des probabilités et de la statistique généralement enseignée aux ingénieurs. Tout en consacrant plus d'espace aux probabilités, il contient tous les sujets essentiels de la statistique. Il comporte trois parties : la première est une introduction à la théorie des probabilités, la deuxième partie est consacrée à l'étude des processus de Markov à temps discret et continu et aux systèmes de files d'attente, la troisième partie aborde des sujets d'usage courant de la statistique inférentielle : l'estimation, la théorie des tests et la régression linéaire. L'accent est mis sur les applications des résultats théoriques. Des exercices corrigés extraits de divers champs d'application et des programmes de simulation accompagnent chaque chapitre de l'ouvrage. Les algorithmes de simulation sont traduits en langage MATLAB en vertu de la simplicité de la syntaxe de ce dernier et de son accessibilité à bon nombre de scientifiques. Les fonctions prédéfinies dans les boîtes à outils accompagnant le logiciel MATLAB ne sont pas systématiquement utilisées afin de permettre au lecteur de traduire les programmes proposés dans n'importe quel autre langage. Ce manuel s'adresse principalement aux étudiants en génie et en sciences appliquées. Il intéresse également les enseignants, les chercheurs, les ingénieurs (génie logiciel, télécommunication, maintenance, finance) et constitue un support de cours dans les écoles d'ingénieurs et les universités.

Ecole d'Ete de Probabilites de Saint-Flour XXVIII, 1998 - M. Emery 2000-06-26

MSC 2000: 46L10, 46L53

Probabilité et information - А. М Яглом 1959

Ecole d'Ete de Probabilites de Saint-Flour VI, 1976 - J. Hoffmann-Jörgensen 2006-11-14

In Memoriam Paul-André Meyer - Séminaire de Probabilités XXXIX - Marc Yor 2006-10-17

The 39th volume of Séminaire de Probabilités is a tribute to the memory of Paul André Meyer. His life and achievements are recalled in this book, and tributes are paid by his friends and colleagues. This volume also contains mathematical contributions to classical and quantum stochastic calculus, the theory of processes, martingales and their applications to mathematical finance and Brownian motion. These contributions provide an overview on the current trends of stochastic calculus.

Proceedings of the Society for Psychical Research - Society for Psychical Research (Great Britain) 1889

List of members in v.1-19, 21, 24-

Séminaire de Probabilités XL - Catherine Donati-Martin 2007-07-25

Who could have predicted that the S´ eminaire de Probabilit´ es would reach the age of 40? This long life is ?rst due to the vitality of the French probabil- tic school, for which the S´ eminaire remains one of the most speci?c media of exchange. Another factor is the amount of enthusiasm, energy and time invested year after year by the R´ edacteurs: Michel Ledoux dedicated himself tothistaskuptoVolumeXXXVIII,andMarcYormadehisnameinseparable from the S´ eminaire by devoting himself to it during a quarter of a century. Browsing among the past volumes can only give a faint glimpse of how much is owed to them; keeping up with the standard they have set is a challenge to the new R´ edaction. In a changing world where the status of paper and ink is questioned and where, alas, pressure for publishing is increasing, in particular among young mathematicians, we shall try and keep the same direction. Although most contributions are anonymously refereed, the S´ eminaire is not a mathema- cal journal; our ?rst criterion is not mathematical depth, but usefulness to the French and international probabilistic community. We do not insist that everything published in these volumes should have reached its ?nal form or be original, and acceptance–rejection may not be decided on purely scienti?c grounds.

Séminaire de Probabilités XXXVI - Jacques Azéma 2004-10-21

The 36th Sminaire de Probabilits contains an advanced course on Logarithmic Sobolev Inequalities by A. Guionnet and B. Zegarlinski, as well as two shorter surveys by L. Pastur and N. O'Connell on the theory of random matrices and their links with stochastic processes. The main themes of the other contributions are Logarithmic Sobolev Inequalities, Stochastic Calculus, Martingale Theory and Filtrations. Besides the traditional readership of the Sminaires, this volume will be useful to researchers in statistical mechanics and mathematical finance.

Revue Semestrielle Des Publications Mathématiques - 1907

Grand Dictionnaire Universel [du XIXe Siecle] Francais: A-Z 1805-76 - Pierre Larousse 1867

Séminaire de Probabilités XLI - Catherine Donati-Martin 2008-08-30

Stochastic processes are as usual the main subject of the Séminaire, with contributions on Brownian motion (fractional or other), Lévy processes, martingales and probabilistic finance. Other probabilistic themes are also present: large random matrices, statistical mechanics. The contributions in this volume provide a sampling of recent results on these topics. All contributions with the exception of two are written in English language.

Proceedings - Society for Psychical Research 1889

Cours de Mathematiques - Charles de Comberousse 1887

25. Séminaire de Probabilité - Jacques Azema 1991-10-23

Essai Philosophique Sur Les Probabilités - Pierre-Simon Laplace 1829

Probabilité et certitude - Émile Borel 1950

French Scientific Reader - Francis Potter Daniels 1917

Seminaire De Probabilites Xxvi/ Probability Seminar - Jacques Azema 1992-11-10

All the papers contained in the volume are original, fully refereed researchpapers. They represent a fairly broad spectrum of the research activity in probability theory, which was done internationally in 1990-1991, with particular emphasis on Markov processes and stochastic calculus. The latter subject keeps growing, and some important new developments, included in the volume, concern anticipative stochastic integrals, and new applications of the enlargements of filtrations to the study of zeros of martingales. FROM THE CONTENTS: R. Bass, D. Khoshnevisan: Stochastic calculus and the continuity of local times of Levy processes.- M.T. Barlow, P. Imkeller: On some sample path properties of Skorokhod integral processes.- T.S. Mountford: A critical function for the planar

Brownian convex hull.- L. Dubins, M. Smorodinsky: The modified, discrete Levy transformation is Bernoulli.- M. Baxter: Markov processes on the boundary of the binary tree.- R. Abraham: Unarbre aleatoire infini associe a l'excursion brownienne.- S.E. Kuznetsov: On the existence of a dual semigroup.
Histoire Des Sciences Mathématiques Et Physiques - Maximilien Marie 1886

Seminaire de Probabilites XXXV - J. Azema 2004-10-21 Annotation. Researchers and graduate students in the theory of stochastic processes will find in this 35th volume some thirty articles on martingale theory, martingales and finance, analytical inequalities and semigroups, stochastic differential equations, functionals of Brownian motion and of Lévy processes. Ledoux's article contains a self-contained introduction to the use of semigroups in spectral gaps and logarithmic Sobolev inequalities; the contribution by Emery and Schachermayer includes an exposition for probabilists of Vershik's theory of backward discrete filtrations.
Seminaire de Probabilites XXXI - Jacques Azema 2008-05-01 The 31 papers collected here present original research results obtained in 1995-96, on Brownian motion and, more generally, diffusion processes, martingales, Wiener spaces, polymer measures.
Computational and Mathematical Linguistics - 1977