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A Series of Comprehensive Studies in Mathematics

Daniel Revuz Marc Yor

**Continuous Martingales
and Brownian Motion**



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Continuous Martingales And Brownian Motion

Grundlehren Der Mathematischen Wissenschaften

Archil Gulisashvili, J. A. van Casteren



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D. Revuz, Marc Yor, 1999 **Continuous Martingales and Brownian Motion** Daniel Revuz, Marc Yor, 2004-09-07 This is a magnificent book. Its purpose is to describe in considerable detail a variety of techniques used by probabilists in the investigation of problems concerning Brownian motion. This is THE book for a capable graduate student starting out on research in probability: the effect of working through it is as if the authors are sitting beside one, enthusiastically explaining the theory, presenting further developments as exercises. BULLETIN OF THE L M S

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Excursion Theory for Brownian Motion Ju-Yi Yen, Marc Yor, 2013-10-01 This monograph discusses the existence and regularity properties of local times associated to a continuous semimartingale as well as excursion theory for Brownian paths.

Realizations of Brownian excursion processes may be translated in terms of the realizations of a Wiener process under certain conditions With this aim in mind the monograph presents applications to topics which are not usually treated with the same tools e g arc sine law laws of functionals of Brownian motion and the Feynman Kac formula **Non-autonomous Kato Classes and Feynman-Kac Propagators** Archil Gulisashvili, J. A. van Casteren, 2006 This book aims to present the overall existing tsunami hazard in the Caribbean Sea region a region which is typically only associated with hurricanes It initially presents an overview of all of the existing tsunami causing factors found in the region earthquakes sub aerial and submarine landslides and submarine explosions This is followed by field evidence of recent and pre historic tsunami events which gives credibility to all of this effort The next section is a description of the tsunami hazard mitigation efforts being carried out locally and in collaboration with national and international programs The final part is dedicated to the presentation of related recent research results *Seminar on Stochastic Analysis, Random Fields and Applications* Robert Dalang, Marco Dozzi, Francesco Russo, 2012-12-06 A collection of 20 refereed research or review papers presented at a six day seminar in Switzerland The contributions focus on stochastic analysis its applications to the engineering sciences and stochastic methods in financial models which was the subject of a minisymposium **Dynamics of the Box-Ball System with Random Initial Conditions via Pitman's Transformation** David A. Croydon, Tsuyoshi Kato, Makiko Sasada, Satoshi Tsujimoto, 2023-03-09 View the abstract Peter Carr Gedenkschrift: Research Advances In Mathematical Finance Robert A Jarrow, Dilip B Madan, 2023-11-10 This Gedenkschrift for Peter Carr our dear friend and colleague who suddenly left us on March 1 2022 was organized to honor the life and lasting contributions of Peter to Quantitative Finance A group of Peter's co authors and professional friends contributed chapters for this Gedenkschrift shortly after his passing The papers were received by September 15 2022 and some were presented at the Peter Carr Gedenkschrift Conference held at the Robert H Smith School of Business on November 11 2022 The contributed papers cover a wide range of topics corresponding to the vast range of Peter's interests Each paper represents new research results in recognition of Peter's scholarly activities The book serves as an important marker for the research knowledge existing at the time of the Gedenkschrift's publication on a number of topics within quantitative finance It reflects the diverse interactions between mathematics and finance and illustrates for those interested the breadth and depth of this development The book also presents a collection of tributes to Peter from family and friends including those made at his Memorial Service on March 19 2022 The result is hopefully a more complete testament to a personal and professional life well lived and unexpectedly cut short *Analysis in Banach Spaces* Tuomas Hytönen, Jan van Neerven, Mark Veraar, Lutz Weis, 2016-11-26 The present volume develops the theory of integration in Banach spaces martingales and UMD spaces and culminates in a treatment of the Hilbert transform Littlewood Paley theory and the vector valued Mihlin multiplier theorem Over the past fifteen years motivated by regularity problems in evolution equations there has been tremendous progress in the analysis of Banach space valued functions and processes The

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