Séminaire de probabilités XLIV

Donati-Martin, Catherine, editor

Abstrak

As usual, some of the contributions to this 44th Séminaire de Probabilités were presented during the Journées de Probabilités held in Dijon in June 2010. The remainder were spontaneous submissions or were solicited by the editors. The traditional and historical themes of the Séminaire are covered, such as stochastic calculus, local times and excursions, and martingales. Some subjects already touched on in the previous volumes are still here: free probability, rough paths, limit theorems for general processes (here fractional Brownian motion and polymers), and large deviations. Lastly, this volume explores new topics, including variable length Markov chains and peacocks. We hope that the whole volume is a good sample of the main streams of current research on probability and stochastic processes, in particular those active in France.