Gisiro Maruyama
Jurii V. Prokhorov (Eds.)

Third Japan-USSR Symposium on Probability Theory

Proceedings Of The Third Japan Ussr Symposium On Probability Theory Lecture Notes In Mathematics Volume 55

Xiang Xie

Proceedings Of The Third Japan Ussr Symposium On Probability Theory Lecture Notes In Mathematics Volume 55:

   Measure, Probability and Functional Analysis Hannah Geiss,Stefan Geiss,2025-03-25 This textbook offers a self contained introduction to probability covering all topics required for further study in stochastic processes and stochastic analysis as well as some advanced topics at the interface between probability and functional analysis The initial chapters provide a rigorous introduction to measure theory with a special focus on probability spaces Next Lebesgue integration theory is developed in full detail covering the main methods and statements followed by the important limit theorems of probability Advanced limit theorems such as the Berry Esseen Theorem and Stein s method are included The final part of the book explores interactions between probability and functional analysis It includes an introduction to Banach function spaces such as Lorentz and Orlicz spaces and to random variables with values in Banach spaces The It Nisio Theorem the Strong Law of Large Numbers in Banach spaces and the Bochner Pettis and Dunford integrals are presented As an application Brownian motion is rigorously constructed and investigated using Banach function space methods Based on courses taught by the authors this book can serve as the main text for a graduate level course on probability and each chapter contains a collection of exercises The unique combination of probability and functional analysis as well as the advanced and original topics included will also appeal to researchers working in probability and related fields   **Mathematical Reviews** American Mathematical Society,1981-12   From Stochastic Calculus to Mathematical Finance Yu. Kabanov,R. Liptser,J. Stoyanov,2007-04-03 Dedicated to the Russian mathematician Albert Shiryaev on his 70th birthday this is a collection of papers written by his former students co authors and colleagues The book represents the modern state of art of a quickly maturing theory and will be an essential source and reading for researchers in this area Diversity of topics and comprehensive style of the papers make the book attractive for PhD students and young researchers   *Zeros of Gaussian Analytic Functions and Determinantal Point Processes* John Ben Hough,Manjunath Krishnapur ,Yuval Peres ,B\'alint Vir\'ag ,2009 The book examines in some depth two important classes of point processes determinantal processes and Gaussian zeros i e zeros of random analytic functions with Gaussian coefficients These processes share a property of point repulsion where distinct points are less likely to fall close to each other than in processes such as the Poisson process that arise from independent sampling Nevertheless the treatment in the book emphasizes the use of independence for random power series the independence of coefficients is key for determinantal processes the number of points in a domain is a sum of independent indicators and this yields a satisfying explanation of the central limit theorem CLT for this point count Another unifying theme of the book is invariance of considered point processes under natural transformation groups The book strives for balance between general theory and concrete examples On the one hand it presents a primer on modern techniques on the interface of probability and analysis On the other hand a wealth of determinantal processes of intrinsic interest are analyzed

these arise from random spanning trees and eigenvalues of random matrices as well as from special power series with determinantal zeros The material in the book formed the basis of a graduate course given at the IAS Park City Summer School in 2007 the only background knowledge assumed can be acquired in first year graduate courses in analysis and probability   *Asymptotic Geometric Analysis, Part I* Shiri Artstein-Avidan, Apostolos Giannopoulos, Vitali D. Milman,2015-06-18 The authors present the theory of asymptotic geometric analysis a field which lies on the border between geometry and functional analysis In this field isometric problems that are typical for geometry in low dimensions are substituted by an isomorphic point of view and an asymptotic approach as dimension tends to infinity is introduced Geometry and analysis meet here in a non trivial way Basic examples of geometric inequalities in isomorphic form which are encountered in the book are the isomorphic isoperimetric inequalities which led to the discovery of the concentration phenomenon one of the most powerful tools of the theory responsible for many counterintuitive results A central theme in this book is the interaction of randomness and pattern At first glance life in high dimension seems to mean the existence of multiple possibilities so one may expect an increase in the diversity and complexity as dimension increases However the concentration of measure and effects caused by convexity show that this diversity is compensated and order and patterns are created for arbitrary convex bodies in the mixture caused by high dimensionality The book is intended for graduate students and researchers who want to learn about this exciting subject Among the topics covered in the book are convexity concentration phenomena covering numbers Dvoretzky type theorems volume distribution in convex bodies and more   *Stochastic Optimal Control in Infinite Dimension* Giorgio Fabbri,Fausto Gozzi,Andrzej Święch,2017-06-22 Providing an introduction to stochastic optimal control in infinite dimension this book gives a complete account of the theory of second order HJB equations in infinite dimensional Hilbert spaces focusing on its applicability to associated stochastic optimal control problems It features a general introduction to optimal stochastic control including basic results e g the dynamic programming principle with proofs and provides examples of applications A complete and up to date exposition of the existing theory of viscosity solutions and regular solutions of second order HJB equations in Hilbert spaces is given together with an extensive survey of other methods with a full bibliography In particular Chapter 6 written by M Fuhrman and G Tessitore surveys the theory of regular solutions of HJB equations arising in infinite dimensional stochastic control via BSDEs The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs and in PDEs in infinite dimension Readers from other fields who want to learn the basic theory will also find it useful The prerequisites are standard functional analysis the theory of semigroups of operators and its use in the study of PDEs some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension and the basics of stochastic analysis and stochastic equations in infinite dimensional spaces   Mean Field Models for Spin Glasses Michel Talagrand,2010-11-10 This is a new completely revised updated and enlarged edition of the author s Ergebnisse vol 46 Spin

Glasses A Challenge for Mathematicians This new edition will appear in two volumes the present first volume presents the basic results and methods the second volume is expected to appear in 2011 In the eighties a group of theoretical physicists introduced several models for certain disordered systems called spin glasses These models are simple and rather canonical random structures of considerable interest for several branches of science statistical physics neural networks and computer science The physicists studied them by non rigorous methods and predicted spectacular behaviors This book introduces in a rigorous manner this exciting new area to the mathematically minded reader It requires no knowledge whatsoever of any physics The first volume of this new and completely rewritten edition presents six fundamental models and the basic techniques to study them *Proceedings* ,1980 **Stochastic Processes and Long Range Dependence** Gennady Samorodnitsky,2016-11-09 This monograph is a gateway for researchers and graduate students to explore the profound yet subtle world of long range dependence also known as long memory The text is organized around the probabilistic properties of stationary processes that are important for determining the presence or absence of long memory The first few chapters serve as an overview of the general theory of stochastic processes which gives the reader sufficient background language and models for the subsequent discussion of long memory The later chapters devoted to long memory begin with an introduction to the subject along with a brief history of its development followed by a presentation of what is currently the best known approach applicable to stationary processes with a finite second moment The book concludes with a chapter devoted to the author s own less standard point of view of long memory as a phase transition and even includes some novel results Most of the material in the book has not previously been published in a single self contained volume and can be used for a one or two semester graduate topics course It is complete with helpful exercises and an appendix which describes a number of notions and results belonging to the topics used frequently throughout the book such as topological groups and an overview of the Karamata theorems on regularly varying functions Analytic Methods of Probability Theory Hans-Joachim Rossberg,Bernd Jesiak,Gerhard Siegel,1985 **Reviews in Number Theory 1973-83** Richard K. Guy,1984 Proceedings of the Joint Automatic Control Conference ,1980 **Library of Congress Catalogs** Library of Congress,1979 **Directed Polymers in Random Environments** Francis Comets,2017-01-26 Analyzing the phase transition from diffusive to localized behavior in a model of directed polymers in a random environment this volume places particular emphasis on the localization phenomenon The main questionis What does the path of a random walk look like if rewards and penalties are spatially randomly distributed This model which provides a simplified version of stretched elastic chains pinned by random impurities has attracted much research activity but it and its relatives still holds many secrets especially in high dimensions It has non gaussian scaling limits and it belongs to the so called KPZ universality class when the space is one dimensional Adopting a Gibbsian approach using general and powerful tools from probability theory the discrete model is studied in full generality Presenting the state of the art from different perspectives and written in the form of a first course on the subject this

monograph is aimed at researchers in probability or statistical physics but is also accessible to masters and Ph D students

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