Probability in Banach Spaces, 8

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Hahn, James Kuelbs, 1992-10 Probability limit theorems in infinite dimensional spaces give conditions un der which convergence holds uniformly over an infinite class of sets or functions Early results in this direction were the Glivenko Cantelli Kolmogorov Smirnov and Donsker theorems for empirical distribution functions Already in these cases there is convergence in Banach spaces that are not only infinite dimensional but nonsep arable But the theory in such spaces developed slowly until the late 1970 s Meanwhile work on probability in separable Banach spaces in relation with the geometry of those spaces began in the 1950 s and developed strongly in the 1960 s and 70 s We have in mind here also work on sample continuity and boundedness of Gaussian processes and random methods in harmonic analysis By the mid 70 s a substantial theory was in place including sharp infinite dimensional limit theorems under either metric entropy or geometric conditions Then modern empirical process theory began to develop where the collection of half lines in the line has been replaced by much more general collections of sets in and functions on multidimensional spaces Many of the main ideas from probability in separable Banach spaces turned out to have one or more useful analogues for empirical processes Tightness became asymptotic equicontinuity Metric entropy remained useful but also was adapted to metric entropy with bracketing random entropies and Kolchinskii Pollard entropy Even norms themselves were in some situations replaced by measurable majorants to which the well developed separable theory then carried over straightforwardly **Probability in Banach**

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Kuelbs, Michael B. Marcus, 2012-12-06 The papers contained in this volume are an indication of the topics th discussed and the interests of the participants of The 9 International Conference on Probability in Banach Spaces held at Sandjberg Denmark August 16 21 1993 A glance at the table of contents indicates the broad range of topics covered at this conference What defines research in this field is not so much the topics considered but the generality of the questions that are asked The goal is to examine the behavior of large classes of stochastic processes and to describe it in terms of a few simple prop erties that the processes share The reward of research like this is that occasionally one can gain deep insight even about familiar processes by stripping away details that in hindsight turn out to be extraneous A good understanding about the disciplines involved in this field can be obtained from the recent book Probability in Banach Spaces Springer Verlag by M Ledoux and M Thlagrand On page 5 of this book there is a list of previous conferences in probability in Banach spaces including the other eight international conferences One can see that research in this field over the last twenty years has contributed significantly to knowledge in probability and has had important applications in many other branches of mathematics most notably in statistics and functional analysis *Probability in Banach Spaces II* A. Beck, 2006-11-14

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