



Lectures on Probability Theory and Statistics

By Sergio Albeverio

Springer Jul 2003, 2003. Taschenbuch. Book Condition: Neu. 235x155x16 mm. This item is printed on demand - Print on Demand Titel. Neuware - In World Mathematical Year 2000 the traditional St. Flour Summer School was hosted jointly with the European Mathematical Society. Sergio Albeverio reviews the theory of Dirichlet forms, and gives applications including partial differential equations, stochastic dynamics of quantum systems, quantum fields and the geometry of loop spaces. The second text, by Walter Schachermayer, is an introduction to the basic concepts of mathematical finance, including the Bachelier and Black-Scholes models. The fundamental theorem of asset pricing is discussed in detail. Finally Michel Talagrand, gives an overview of the mean field models for spin glasses. This text is a major contribution towards the proof of certain results from physics, and includes a discussion of the Sherrington-Kirkpatrick and the p-spin interaction models. TOC:Part I, S. Albeverio: Theory of Dirichlet forms and applications: 0. Introduction.- 1. Functional analytic background: semigroups, generators, resolvents.- 2. Closed symmetric coercive forms associated with C_0 -contraction semigroups.- 3. Contraction properties of forms, positivity preserving and submarkovian semigroups.- 4. Potential Theory and Markov Processes associated with Dirichlet Forms.- 5. Diffusions and stochastic differential equations associated with classical Dirichlet...



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