

Probability Theory and Stochastic Processes

Michael Barchiesi
Edoardo Cuneo

Dirichlet Forms Methods for Poisson Point Measures and Lévy Processes

With Emphasis on the Creation-Annihilation Techniques

 Springer

Dirichlet Methods Poisson Measures Processes

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Dirichlet Forms Methods for Poisson Point Measures and Lévy Processes Nicolas Bouleau, Laurent

Denis, 2016-01-08 A simplified approach to Malliavin calculus adapted to Poisson random measures is developed and applied in this book. Called the lent particle method, it is based on perturbation of the position of particles. Poisson random measures describe phenomena involving random jumps for instance in mathematical finance or the random distribution of particles as in statistical physics. Thanks to the theory of Dirichlet forms, the authors develop a mathematical tool for a quite general class of random Poisson measures and significantly simplify computations of Malliavin matrices of Poisson functionals. The method gives rise to a new explicit calculus that they illustrate on various examples; it consists in adding a particle and then removing it after computing the gradient. Using this method, one can establish absolute continuity of Poisson functionals such as L^p areas, solutions of SDEs driven by Poisson measure, and by iteration obtain regularity of laws. The authors also give applications to error calculus theory. This book will be of interest to researchers and graduate students in the fields of stochastic analysis and finance and in the domain of statistical physics. Professors preparing courses on these topics will also find it useful. The prerequisite is a knowledge of probability theory.

Stochastic Analysis with Financial Applications Arturo Kohatsu-Higa, Nicolas Privault, Shuenn-Jyi Sheu, 2011-07-22 Stochastic analysis has a variety of applications to biological systems as well as physical and engineering problems and its applications to finance and insurance have bloomed exponentially in recent times. The goal of this book is to present a broad overview of the range of applications of stochastic analysis and some of its recent theoretical developments. This includes numerical simulation, error analysis, parameter estimation as well as control and robustness properties for stochastic equations. The book also covers the areas of backward stochastic differential equations via the non-linear G-Brownian motion and the case of jump processes. Concerning the applications to finance, many of the articles deal with the valuation and hedging of credit risk in various forms and include recent results on markets with transaction costs.

The Orbit Method in Geometry and Physics Christian Duval, Laurent Guieu, Valentin Ovsienko, 2012-12-06 The volume is dedicated to A.A. Kirillov and emerged from an international conference which was held in Luminy, Marseille, in December 2000 on the occasion of Alexandre Alexandrovich's 2nd birthday. The conference was devoted to the orbit method in representation theory, an important subject that influenced the development of mathematics in the second half of the XXth century. Among the famous names related to this branch of mathematics, the name of A.A. Kirillov certainly holds a distinguished place as the inventor and founder of the orbit method. The research articles in this volume are an outgrowth of the Kirillov Fest and they illustrate the most recent achievements in the orbit method and other areas closely related to the scientific interests of A.A. Kirillov. The orbit method has come to mean a method for obtaining the representations of Lie groups. It was successfully applied by Kirillov to obtain the unitary representation theory of nilpotent Lie groups and at the end of this famous 1962 paper it was suggested that the method may be applicable

to other Lie groups as well. Over the years the orbit method has helped to link harmonic analysis, the theory of unitary representations of Lie groups with differential geometry, the symplectic geometry of homogeneous spaces. This theory reinvigorated many classical domains of mathematics such as representation theory, integrable systems, complex algebraic geometry. It is now a useful and powerful tool in all of these areas.

Stochastic and Infinite Dimensional Analysis Christopher C. Bernido, Maria Victoria Carpio-Bernido, Martin Grothaus, Tobias Kuna, Maria João Oliveira, José Luís da Silva, 2016-08-10. This volume presents a collection of papers covering applications from a wide range of systems with infinitely many degrees of freedom studied using techniques from stochastic and infinite dimensional analysis, e.g. Feynman path integrals, the statistical mechanics of polymer chains, complex networks and quantum field theory. Systems of infinitely many degrees of freedom create their particular mathematical challenges which have been addressed by different mathematical theories, namely in the theories of stochastic processes, Malliavin calculus and especially white noise analysis. These proceedings are inspired by a conference held on the occasion of Prof Ludwig Streit's 75th birthday and celebrate his pioneering and ongoing work in these fields.

Stochastic Methods in Biology Motoo Kimura, G. Kallianpur, Takeyuki Hida, 1987. The use of probabilistic methods in the biological sciences has been so well established by now that mathematical biology is regarded by many as a distinct discipline with its own repertoire of techniques. The purpose of the Workshop on stochastic methods in biology held at Nagoya University during the week of July 8-12, 1985 was to enable biologists and probabilists from Japan and the U.S. to discuss the latest developments in their respective fields and to exchange ideas on the applicability of the more recent developments in stochastic process theory to problems in biology. Eighteen papers were presented at the Workshop and have been grouped under the following headings: I Population genetics, five papers; II Measure valued diffusion processes related to population genetics, three papers; III Neurophysiology, two papers; IV Fluctuation in living cells, two papers; V Mathematical methods related to other problems in biology, epidemiology, population dynamics, etc., six papers. An important feature of the Workshop and one of the reasons for organizing it has been the fact that the theory of stochastic differential equations (SDEs) has found a rich source of new problems in the fields of population genetics and neurobiology. This is especially so for the relatively new and growing area of infinite dimensional i.e. measure valued or distribution valued SDEs. The papers in II and III and some of the papers in the remaining categories represent these areas.

Encyclopaedia of Mathematics Michiel Hazewinkel, 2013-12-20 Annual Department of Defense Bibliography of Logistics Studies and Related Documents United States. Defense Logistics Studies Information Exchange, 1976 **The Poisson-Dirichlet Distribution and Related Topics** Shui Feng, 2010-05-27. Presenting a comprehensive study of the Poisson-Dirichlet distribution, this volume emphasizes recent progress in evolutionary dynamics and asymptotic behaviors. The self-contained text presents methods and techniques that appeal to researchers in a wide variety of subjects.

Journal of the American Statistical Association, 2008 *Methods of Functional Analysis and Topology*, 2006 **Mathematical**

Reviews ,2008 *Russian Journal of Mathematical Physics* ,2007 Statistical Theory and Method Abstracts ,2001

Bayesian Inference and Maximum Entropy Methods in Science and Engineering Kevin H. Knuth,2007-12-06 This excellent volume considers the methods applications and even the foundations of a key area of theoretical study Namely that of Bayesian probability entropy and information theory in scientific and engineering applications The material here has come out of the so called MaxEnt workshops that for more than 25 years have explored the subject Application areas include but are not limited to astronomy physics chemistry biology earth science and engineering **Journal of Applied Probability**

,1975 **Current Index to Statistics, Applications, Methods and Theory** ,1997 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields **Dirichlet's Problem** George Emil

Raynor,1923 Nonparametric Bayesian Models for Machine Learning Romain Jean Thibaux,2008 Statistica Sinica ,2009 *Encyclopedia of Actuarial Science* Bjørn Sundt,2004

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