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On Exponential Functionals Of Brownian Motion And Related Procebes

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Exponential Functionals of Brownian Motion and Related Processes Marc Yor,2012-12-06 This volume collects papers about the laws of geometric Brownian motions and their time integrals written by the author and coauthors between 1988 and 1998 Throughout the volume connections with more recent studies involving exponential functionals of Lvy processes are indicated Some papers originally published in French are made available in English for the first time

Aspects of Brownian Motion Roger Mansuy,Marc Yor,2008-09-16 Stochastic calculus and excursion theory are very efficient tools for obtaining either exact or asymptotic results about Brownian motion and related processes This book focuses on special classes of Brownian functionals including Gaussian subspaces of the Gaussian space of Brownian motion Brownian quadratic functionals Brownian local times Exponential functionals of Brownian motion with drift Time spent by Brownian motion below a multiple of its one sided supremum

Exponential Functionals and Principal Values Related to Brownian Motion Marc Yor,1997

Lévy Processes Ole E Barndorff-Nielsen,Thomas Mikosch,Sidney I. Resnick,2012-12-06 A Lvy process is a continuous time analogue of a random walk and as such is at the cradle of modern theories of stochastic processes Martingales Markov processes and diffusions are extensions and generalizations of these processes In the past representatives of the Lvy class were considered most useful for applications to either Brownian motion or the Poisson

process Nowadays the need for modeling jumps bursts extremes and other irregular behavior of phenomena in nature and society has led to a renaissance of the theory of general Lvy processes Researchers and practitioners in fields as diverse as physics meteorology statistics insurance and finance have rediscovered the simplicity of Lvy processes and their enormous flexibility in modeling tails dependence and path behavior This volume with an excellent introductory preface describes the state of the art of this rapidly evolving subject with special emphasis on the non Brownian world Leading experts present surveys of recent developments or focus on some most promising applications Despite its special character every topic is aimed at the non specialist keen on learning about the new exciting face of a rather aged class of processes An extensive bibliography at the end of each article makes this an invaluable comprehensive reference text For the researcher and graduate student every article contains open problems and points out directions for future research The accessible nature of the work makes this an ideal introductory text for graduate seminars in applied probability stochastic processes physics finance and telecommunications and a unique guide to the world of Lvy processes

Séminaire de Probabilités XXXVII Jacques Azéma,Michel Émery,Michel Ledoux,Marc Yor,2003-12-10

Séminaire de Probabilités XLVIII Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2016-11-17 In addition to its further exploration of the subject of peacocks introduced in recent Séminaires de Probabilités this volume continues the series focus on current research themes in traditional topics such as stochastic calculus filtrations and random matrices Also included are some particularly interesting articles involving harmonic measures random fields and loop soups The featured contributors are Mathias Beiglböck Martin

Huesmann and Florian Stebegg Nicolas Juillet Gilles Pags Dai Taguchi Alexis Devulder M ty s Barczy and Peter Kern I Bailleul J rgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima C dric Lecouvey and Kilian Raschel Christophe Profeta and Thomas Simon O Khorunzhii and Songzi Li Franck Maunoury St phane Laurent Anna Aksamit and Libo Li David Applebaum and Wendelin Werner

Advances in Mathematical Finance

Michael C. Fu, Robert A. Jarrow, Ju-Yi Yen, Robert J Elliott, 2007-06-22 This self contained volume brings together a collection of chapters by some of the most distinguished researchers and practitioners in the field of mathematical finance and financial engineering. Presenting state of the art developments in theory and practice the book has real world applications to fixed income models credit risk models CDO pricing tax rebates tax arbitrage and tax equilibrium. It is a valuable resource for graduate students researchers and practitioners in mathematical finance and financial engineering.

Séminaire de

Probabilités LI Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2022-05-13 This volume presents a selection of texts that reflects the current research streams in probability with an interest toward topics such as filtrations Markov processes and Markov chains as well as large deviations Stochastic Partial Differential equations rough paths theory quantum probabilities and percolation on graphs. The featured contributors are R L Karandikar and B V Rao C Leuridan M Vidmar L Miclo and P Patie A Bernou M E Caballero and A Rouault J Dedecker F Merlev de and E Rio F Brossat T Klein A Lagnoux and P Petit C Marinelli and L Scarpa C Castaing N Marie and P Raynaud de Fitte S Attal J Deschamps and C Pellegrini and N Eisenbaum

Implementing Models in Quantitative Finance: Methods and Cases

Gianluca Fusai, Andrea Roncoroni, 2007-12-20 This book puts numerical methods in action for the purpose of solving practical problems in quantitative finance. The first part develops a toolkit in numerical methods for finance. The second part proposes twenty self contained cases covering model simulation asset pricing and hedging risk management statistical estimation and model calibration. Each case develops a detailed solution to a concrete problem arising in applied financial management and guides the user towards a computer implementation. The appendices contain crash courses in VBA and Matlab programming languages.

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In Memoriam Marc Yor - Séminaire de

Probabilités XLVII Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2015-09-07 This volume is dedicated to the memory of Marc Yor who passed away in 2014. The invited contributions by his collaborators and former students bear testament to the value and diversity of his work and of his research focus which covered broad areas of probability theory. The volume also provides personal recollections about him and an article on his essential role concerning the Doeblin documents. With contributions by P Salminen J Y Yen J Warren T Funaki J Pitman J F Le Gall L Alili P Graczyk K Yano D Bakry A Aksamit T Choulli J Pitman J Obloj P Spoida P Biane J Najnudel P Fitzsimmons Y Le Jan L C G Rogers E Azmoodeh G Peccati P Baldi N Demni A Rouault N O Connell N Ikeda A Comtet P Bougerol L Chaumont L Devroye D Stroock and M Emery

Advances in Applied Probability, 2003

Far East Journal of Mathematical Sciences, 2005

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