

From Classical to Modern Probability

CHNMA Summer School 2001

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From Clabical To Modern Probability Cimpa Summer School 2001

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From Clabical To Modern Probability Cimpa Summer School 2001:

From Classical to Modern Probability Pierre Picco, Jaime San Martín, 2012-12-06 This volume is based on lectures notes for the courses delivered at the Cimpa Summer School From Classical to Modern Probability held at Temuco Chile between January 8 and 26 2001 This meeting brought together probabilists and graduate students interested in fields like particle systems percolation Brownian motion random structures potential theory and stochastic processes We would like to express our gratitude to all the participants of the school as well as the people who contributed to its organization In particular to Servet Martinez and Pablo Ferrari for their scientific advice and Cesar Burgueño for all his support and friendship We want to thank all the professors for their stimulating courses and lectures Special thanks to those who took the extra work in preparing each chapter of this book We are also indebted to our sponsors and supporting institutions whose interest and help was essential to organize this meeting CIMPA CNRS CONI CYT ECOS FONDAP Program in Applied Mathematics French Cooperation Fundacion Andes Presidential Fellowship Universidad de Chile and Universidad de La Frontera We are grateful to Miss Gladys Cavallone for her excellent work during the preparation of the meeting as well as for the considerable task of unifying the typography of the different chapters of this book

From Classical to Modern Probability Pierre Picco, Jaime San Martín, 2003 This volume is based on the lecture notes of six courses delivered at a CIMPA Summer School in Temuco Chile in January 2001 The courses are asymptotic of the heat kernel in unbounded domains spin systems with long range interactions non linear Dirichlet problem and non linear integration first passage percolation central limit theorem for Markov processes stochastic orders and stopping times in Brownian motion The level of each course is that of a graduate course but the material will also be of interest for the specialist

From Classical to Modern Probability Pierre Picco, Jaime San Martín, 2003 *Laws of Small Numbers: Extremes and Rare Events* Michael Falk, Jürg Hüsler, Rolf-Dieter Reiss, 2013-11-11 Since the publication of the first edition of this seminar book in 1994 the theory and applications of extremes and rare events have enjoyed an enormous and still increasing interest The intention of the book is to give a mathematically oriented development of the theory of rare events underlying various applications This characteristic of the book was strengthened in the second edition by incorporating various new results on about 130 additional pages Part II which has been added in the second edition discusses recent developments in multivariate extreme value theory Particularly notable is a new spectral decomposition of multivariate distributions in univariate ones which makes multivariate questions more accessible in theory and practice One of the most innovative and fruitful topics during the last decades was the introduction of generalized Pareto distributions in the univariate extreme value theory Such a statistical modelling of extremes is now systematically developed in the multivariate framework

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