Stochastic Inequalities and Applications

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Stochastic Inequalities and Applications Evariste Giné, Christian Houdré, David Nualart, 2012-12-06 Concentration inequalities which express the fact that certain complicated random variables are almost constant have proven of utmost importance in many areas of probability and statistics This volume contains refined versions of these inequalities and their relationship to many applications particularly in stochastic analysis The broad range and the high quality of the contributions make this book highly attractive for graduates postgraduates and researchers in the above areas Stochastic Inequalities and Applications Evarist Giné, Christian Houdré, David Nualart, 2003 The book also contains a sample of recent advances on several aspects of stochastic analysis such as diffusion processes stochastic differential equations driven by fractional Brownian motion Lyapunov exponents for stochastic differential equations with jumps and Levy processes BOOK JACKET

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