

Stochastic Inequalities and Applications

Evariste Giné
Christian Houdré
David Nualart
Editors

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Stochastic Inequalities And Applications Progreb In Probability

Jin-Ying Zhang



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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 *Stochastic Inequalities* Moshe Shaked,1992 *Inequalities In Analysis And Probability (Third Edition)*

Odile Pons,2021-10-18 The book introduces classical inequalities in vector and functional spaces with applications to probability It develops new analytical inequalities with sharper bounds and generalizations to the sum or the supremum of random variables to martingales to transformed Brownian motions and diffusions to Markov and point processes renewal branching and shock processes In this third edition the inequalities for martingales are presented in two chapters for discrete and time continuous local martingales with new results for the bound of the norms of a martingale by the norms of the predictable processes of its quadratic variations for the norms of their supremum and their p variations More inequalities are also covered for the tail probabilities of Gaussian processes and for spatial processes This book is well suited for undergraduate and graduate students as well as researchers in theoretical and applied mathematics Stochastic Analysis and Applications

Ana Bela Cruzeiro,J.C. Zambrini,1991 At the end of the summer 1989 an international conference on stochastic analysis and related topics was held for the first time in Lisbon Portu gal This meeting was made possible with the help of INIC and JNICT two organizations devoted to the encouragement of scientific research in Portugal The meeting was interdisciplinary since mathematicians and mathematical physicists from around the world were invited to present their recent works involving probability theory analysis geometry and physics a wide area of cross fertilization in recent years Portuguese scientific research is expanding fast these days faster some times than the relevant academic structures The years to come will be determinant for the orientation of those young Portuguese willing to take an active part in the international scientific community Lisbon s summer 89 meeting should initiate a new Iberic tradition attrac tive both for these researchers to be and of course for the selected guests Judging by the quality of contributions collected here it is not unrealistic to believe that a tradition of southern randomness may well be established **Stochastic Processes and Their**

Applications Kiyosi Ito,Takeyuki Hida,2014-09-01 **Inequalities for stochastic processes** Leonard J. Savage,Lester E. Dubins,1976 *Advances in Stochastic Inequalities* Theodore Preston Hill,Christian Houdré,1999 Contains 15 articles based

on invited talks given at an AMS Special Session on Stochastic Inequalities and Their Applications held at Georgia Institute of Technology Atlanta This book includes articles that offer a comprehensive picture of this area of mathematical probability and statistics **Inequalities in Statistics and Probability** Yung Liang Tong,1984 **Inequalities for stochastic processes** Lester E. Dubins,Leonard J. Savage,1965

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