Lectures in Mathematics   ETH Zürich

Jean-Francois Le Gall

Spatial Branching Processes, Random Snakes and Partial Differential Equations

Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich

Robert C. Dalang

Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich:

    Spatial Branching Processes, Random Snakes and Partial Differential Equations Jean-Francois Le Gall,1999-07-01 This book introduces several remarkable new probabilistic objects that combine spatial motion with a continuous branching phenomenon and are closely related to certain semilinear partial differential equations PDE The Brownian snake approach is used to give a powerful representation of superprocesses and also to investigate connections between superprocesses and PDEs These are notable because almost every important probabilistic question corresponds to a significant analytic problem   Spatial Branching Processes, Random Snakes and Partial Differential Equations Jean-Francois Le Gall,1999-07-01   Spatial Branching Processes, Random Snakes and Partial Differential Equations Jean-Francois Le Gall,2012-12-06 In these lectures we give an account of certain recent developments of the theory of spatial branching processes These developments lead to several fas cinating probabilistic objects which combine spatial motion with a continuous branching phenomenon and are closely related to certain semilinear partial dif ferential equations Our first objective is to give a short self contained presentation of the measure valued branching processes called superprocesses which have been studied extensively in the last twelve years We then want to specialize to the important class of superprocesses with quadratic branching mechanism and to explain how a concrete and powerful representation of these processes can be given in terms of the path valued process called the Brownian snake To understand this representation as well as to apply it one needs to derive some remarkable properties of branching trees embedded in linear Brownian motion which are of independent interest A nice application of these developments is a simple construction of the random measure called ISE which was proposed by Aldous as a tree based model for random distribution of mass and seems to play an important role in asymptotics of certain models of statistical mechanics We use the Brownian snake approach to investigate connections between super processes and partial differential equations These connections are remarkable in the sense that almost every important probabilistic question corresponds to a significant analytic problem   A Minicourse on Stochastic Partial Differential Equations Robert C. Dalang,2009 This title contains lectures that offer an introduction to modern topics in stochastic partial differential equations and bring together experts whose research is centered on the interface between Gaussian analysis stochastic analysis and stochastic PDEs   An Introduction to Superprocesses Alison Etheridge,2000 Over the past 20 years the study of superprocesses has expanded into a major industry and can now be regarded as a central theme in modern probability theory This book is intended as a rapid introduction to the subject geared toward graduate students and researchers in stochastic analysis A variety of different approaches to the superprocesses emerged over the last ten years Yet no one approach superseded any others In this book readers are exposed to a number of different ways of thinking about the processes and each is used to motivate some key results The emphasis is on why results are true rather

than on rigorous proof Specific results are given including extensive references to current literature for their general form

  Ten Lectures on Random Media Erwin Bolthausen,Alain-Sol Sznitman,2012-12-06 The following notes grew out oflectures held during the DMV Seminar on Random Media in November 1999 at the Mathematics Research Institute of Oberwolfach and in February March 2000 at the Ecole Normale Superieure in Paris In both places the atmosphere was very friendly and stimulating The positive response of the audience was encouragement enough to write up these notes I hope they will carryover the enjoyment of the live lectures I whole heartedly wish to thank Profs Matthias Kreck and Jean Franc ois Le Gall who were respon sible for these two very enjoyable visits Laurent Miclo for his comments on an earlier version of these notes and last but not least Erwin Bolthausen who was my accomplice during the DMV Seminar A Brief Introduction The main theme of this series of lectures are Random motions in random me dia The subject gathers a variety of probabilistic models often originated from physical sciences such as solid state physics physical chemistry oceanography biophysics in which typically some diffusion mechanism takes place in an inho mogeneous medium Randomness appears at two levels It comes in the description of the motion of the particle diffusing in the medium this is a rather traditional point of view for probability theory but it also comes in the very description of the medium in which the diffusion takes place   **Lectures on Algebraic Quantum Groups** Ken Brown,Ken R. Goodearl,2012-12-06 In September 2000 at the Centre de Recerca Matematica in Barcelona we pre sented a 30 hour Advanced Course on Algebraic Quantum Groups After the course we expanded and smoothed out the material presented in the lectures and inte grated it with the background material that we had prepared for the participants this volume is the result As our title implies our aim in the course and in this text is to treat selected algebraic aspects of the subject of quantum groups Sev eral of the words in the previous sentence call for some elaboration First we mean to convey several points by the term algebraic that we are concerned with algebraic objects the quantized analogues of classical algebraic objects in contrast for example to quantized versions of continuous function algebras on compact groups that we are interested in algebraic aspects of the structure of these objects and their representations in contrast for example to applications to other areas of mathematics and that our tools will be drawn primarily from noncommutative algebra representation theory and algebraic geometry Second the term quantum groups itself This label is attached to a large and rapidly diversifying field of mathematics and mathematical physics originally launched by developments around 1980 in theoretical physics and statistical me chanics It is a field driven much more by examples than by axioms and so resists attempts at concise description but see Chapter 1 1 and the references therein   **Lectures on Probability Theory and Statistics** Erwin Bolthausen,Edwin Perkins,Aad, van der Vaart,2004-06-04 This volume contains lectures given at the Saint Flour Summer School of Probability Theory during the period 8th 24th July 1999 We thank the authors for all the hard work they accomplished Their lectures are a work of reference in their domain The School brought together 85 participants 31 of whom gave a lecture concerning their research work At the end of this volume you will find the

list of participants and their papers Finally to facilitate research concerning previous schools we give here the number of the volume of Lecture Notes where they can be found Lecture Notes in Mathematics 1975 n 539 1971 n 307 1973 n 390 1974 n 480 1979 n 876 1976 n 598 1977 n 678 1978 n 774 1980 n 929 1981 n 976 1982 n 1097 1983 n 1117 1988 n 1427 1984 n 1180 1985 1986 et 1987 n 1362 1989 n 1464 1990 n 1527 1991 n 1541 1992 n 1581 1993 n 1608 1994 n 1648 1995 n 1690 1996 n 1665 1997 n 1717 1998 n 1738 Lecture Notes in Statistics 1971 n 307 Table of Contents Part I Erwin Bolthausen Large Deviations and Interacting Random Walks 1 On the construction of the three dimensional polymer measure 7 2 Self attracting random walks 39 3 One dimensional pinning depinning transitions 105 References **Perspectives in Nonlinear Partial Differential Equations** Henri Berestycki,2007 In celebration of Haim Brezis s 60th birthday a conference was held at the Ecole Polytechnique in Paris with a program testifying to Brezis s wide ranging influence on nonlinear analysis and partial differential equations The articles in this volume are primarily from that conference They present a rare view of the state of the art of many aspects of nonlinear PDEs as well as describe new directions that are being opened up in this field The articles written by mathematicians at the center of current developments provide somewhat more personal views of the important developments and challenges **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 *Surveys in Stochastic Processes* Jochen Blath,Peter Imkeller,Sylvie Rœlly,2011 The 33rd Bernoulli Society Conference on Stochastic Processes and Their Applications was held in Berlin from July 27 to July 31 2009 It brought together more than 600 researchers from 49 countries to discuss recent progress in the mathematical research related to stochastic processes with applications ranging from biology to statistical mechanics finance and climatology This book collects survey articles highlighting new trends and focal points in the area written by plenary speakers of the conference all of them outstanding international experts A particular aim of this collection is to inspire young scientists to pursue research goals in the wide range of fields represented in this volume Séminaire de Probabilités XLVI Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2014-12-29 Providing a broad overview of the current state of the art in probability theory and its applications and featuring an article coauthored by Mark Yor this volume contains contributions on branching processes L vy processes random walks and martingales and their connection with among other topics rough

paths semi groups heat kernel asymptotics and mathematical finance   Séminaire de Probabilités XLIV Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2012-05-12 As usual some of the contributions to this 44th S minaire de Probabilit s were presented during the Journ es de Probabilit s held in Dijon in June 2010 The remainder were spontaneous submissions or were solicited by the editors The traditional and historical themes of the S minaire are covered such as stochastic calculus local times and excursions and martingales Some subjects already touched on in the previous volumes are still here free probability rough paths limit theorems for general processes here fractional Brownian motion and polymers and large deviations Lastly this volume explores new topics including variable length Markov chains and peacocks We hope that the whole volume is a good sample of the main streams of current research on probability and stochastic processes in particular those active in France   **Function Spaces, Differential Operators and Nonlinear Analysis** Dorothee Haroske,Thomas Runst,Hans-Jürgen Schmeisser,2003-02-24 This volume is dedicated to our teacher and friend Hans Triebel The core of the book is based on lectures given at the International Conference Function Spaces Differential Operators and Nonlinear Analysis FSDONA 01 held in Teistungen Thuringia Germany from June 28 to July 4 2001 in honour of his 65th birthday This was the fifth in a series of meetings organised under the same name by scientists from Finland Helsinki Oulu the Czech Republic Prague Plzen and Germany Jena promoting the collaboration of specialists in East and West working in these fields This conference was a very special event because it celebrated Hans Triebel s extraordinary impact on mathematical analysis The development of the mod ern theory of function spaces in the last 30 years and its application to various branches in both pure and applied mathematics is deeply influenced by his lasting contributions In a series of books Hans Triebel has given systematic treatments of the theory of function spaces from different points of view thus revealing its interdependence with interpolation theory harmonic analysis partial differential equations nonlinear operators entropy spectral theory and most recently anal ysis on fractals The presented collection of papers is a tribute to Hans Triebel s distinguished work The book is subdivided into three parts Part I contains the two invited lectures by O V Besov Moscow and D E Edmunds Sussex having a survey character and honouring Hans Triebel s contributions   *Selected Chapters in the Calculus of Variations* Jürgen Moser,2003-05-23 0 1 Introduction These lecture notes describe a new development in the calculus of variations which is called Aubry Mather Theory The starting point for the theoretical physicist Aubry was a model for the descrip tion of the motion of electrons in a two dimensional crystal Aubry investigated a related discrete variational problem and the corresponding minimal solutions On the other hand Mather started with a specific class of area preserving annulus mappings the so called monotone twist maps These maps appear in mechanics as Poincare maps Such maps were studied by Birkhoff during the 1920s in several papers In 1982 Mather succeeded to make essential progress in this field and to prove the existence of a class of closed invariant subsets which are now called Mather sets His existence theorem is based again on a variational principle Although these two investigations have different motivations they are closely re lated and have the same

mathematical foundation We will not follow those ap proaches but will make a connection to classical results of Jacobi Legendre Weier strass and others from the 19th century Therefore in Chapter I we will put together the results of the classical theory which are the most important for us The notion of extremal fields will be most relevant In Chapter II we will investigate variational problems on the 2 dimensional torus We will look at the corresponding global minimals as well as at the relation be tween minimals and extremal fields In this way we will be led to Mather sets *Complex Analysis and Potential Theory* Andre Boivin,Javad Mashreghi,2012 This is the proceedings volume of an international conference entitled Complex Analysis and Potential Theory which was held to honor the important contributions of two influential analysts Kohur N GowriSankaran and Paul M Gauthier in June 2011 at the Centre de Recherches Mathematiques CRM in Montreal More than fifty mathematicians from fifteen countries participated in the conference The twenty four surveys and research articles contained in this book are based on the lectures given by some of the most established specialists in the fields They reflect the wide breadth of research interests of the two honorees from potential theory on trees to approximation on Riemann surfaces from universality to inner and outer functions and the disc algebra from branching processes to harmonic extension and capacities from harmonic mappings and the Harnack principle to integration formulae in $\mathbb{C}^n$ and the Hartogs phenomenon from fine harmonicity and plurisubharmonic functions to the binomial identity and the Riemann hypothesis and more This volume will be a valuable resource for specialists young researchers and graduate students from both fields complex analysis and potential theory It will foster further cooperation and the exchange of ideas and techniques to find new research perspectives **Introduction to the Baum-Connes Conjecture** Alain Valette,2002-04-01 The Baum Connes conjecture is part of A Connes non commutative geometry programme It can be viewed as a conjectural generalisation of the Atiyah Singer index theorem to the equivariant setting the ambient manifold is not compact but some compactness is restored by means of a proper co compact action of a group gamma Like the Atiyah Singer theorem the Baum Connes conjecture states that a purely topological object coincides with a purely analytical one For a given group gamma the topological object is the equivariant K homology of the classifying space for proper actions of gamma while the analytical object is the K theory of the C algebra associated with gamma in its regular representation The Baum Connes conjecture implies several other classical conjectures ranging from differential topology to pure algebra It has also strong connections with geometric group theory as the proof of the conjecture for a given group gamma usually depends heavily on geometric properties of gamma This book is intended for graduate students and researchers in geometry commutative or not group theory algebraic topology harmonic analysis and operator algebras It presents for the first time in book form an introduction to the Baum Connes conjecture It starts by defining carefully the objects in both sides of the conjecture then the assembly map which connects them Thereafter it illustrates the main tool to attack the conjecture Kasparov s theory and it concludes with a rough sketch of V Lafforgue s proof of the conjecture for co compact lattices in in Spn1 SL 3R and SL 3C Evolution

Equations, Semigroups and Functional Analysis Alfredo Lorenzi,Bernhard Ruf,2012-12-06 Brunello Terreni 1953 2000 was a researcher and teacher with vision and dedication The present volume is dedicated to the memory of Brunello Terreni His mathematical interests are reflected in 20 expository articles written by distinguished mathematicians The unifying theme of the articles is evolution equations and functional analysis which is presented in various and diverse forms parabolic equations semigroups stochastic evolution optimal control existence uniqueness and regularity of solutions inverse problems as well as applications Contributors P Acquistapace V Barbu A Briani L Boccardo P Colli Franzone G Da Prato D Donatelli A Favini M Fuhrmann M Grasselli R Illner H Koch R Labbas H Lange I Lasiecka A Lorenzi A Lunardi P Marcati R Nagel G Nickel V Pata M M Porzio B Ruf G Savar R Schnaubelt E Sinestrari H Tanabe H Teismann E Terraneo R Triggiani A Yagi

   Fractal Geometry and Stochastics IV Christoph Bandt,Peter Mörters,Martina Zähle,2010-01-08 Over the last fifteen years fractal geometry has established itself as a substantial mathematical theory in its own right The interplay between fractal geometry analysis and stochastics has highly influenced recent developments in mathematical modeling of complicated structures This process has been forced by problems in these areas related to applications in statistical physics biomathematics and finance This book is a collection of survey articles covering many of the most recent developments like Schramm Loewner evolution fractal scaling limits exceptional sets for percolation and heat kernels on fractals The authors were the keynote speakers at the conference Fractal Geometry and Stochastics IV at Greifswald in September 2008 **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

This Captivating Realm of E-book Books: A Thorough Guide Unveiling the Benefits of E-book Books: A World of Ease and Flexibility E-book books, with their inherent portability and simplicity of access, have liberated readers from the constraints of physical books. Done are the days of carrying cumbersome novels or carefully searching for particular titles in bookstores. E-book devices, stylish and portable, seamlessly store an wide library of books, allowing readers to indulge in their preferred reads anytime, everywhere. Whether traveling on a busy train, lounging on a sunny beach, or just cozying up in bed, Kindle books provide an unparalleled level of ease. A Reading Universe Unfolded: Exploring the Vast Array of E-book Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich The E-book Shop, a virtual treasure trove of literary gems, boasts an extensive collection of books spanning diverse genres, catering to every readers taste and preference. From captivating fiction and thought-provoking non-fiction to timeless classics and contemporary bestsellers, the E-book Store offers an exceptional abundance of titles to explore. Whether looking for escape through engrossing tales of fantasy and adventure, diving into the depths of historical narratives, or expanding ones understanding with insightful works of scientific and philosophical, the E-book Store provides a gateway to a bookish world brimming with limitless possibilities. A Game-changing Factor in the Bookish Scene: The Enduring Influence of Kindle Books Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich The advent of Kindle books has certainly reshaped the literary landscape, introducing a paradigm shift in the way books are released, disseminated, and consumed. Traditional publishing houses have embraced the online revolution, adapting their approaches to accommodate the growing need for e-books. This has led to a surge in the availability of Kindle titles, ensuring that readers have access to a vast array of literary works at their fingers. Moreover, Kindle books have democratized entry to books, breaking down geographical barriers and offering readers worldwide with similar opportunities to engage with the written word. Regardless of their place or socioeconomic background, individuals can now engross themselves in the intriguing world of books, fostering a global community of readers. Conclusion: Embracing the E-book Experience Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich Kindle books Spatial Branching Procebes Random Snakes And Partial Differential Equations Lectures In Mathematics Eth Zaarich, with their inherent ease, versatility, and vast array of titles, have unquestionably transformed the way we encounter literature. They offer readers the freedom to discover the limitless realm of written expression, whenever, everywhere. As we continue to travel the ever-evolving online scene, Kindle books stand as testament to the enduring power of storytelling, ensuring that the joy of reading remains reachable to all.

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