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Séminaire de Probabilités XLIII



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Preface

The series of advanced courses, initiated in Séminaire de Probabilités XXXIII, continues with a course of Jean Picard on the representation formulae for the fractional Brownian motion. The rest of the volume covers a wide range of themes, such as stochastic calculus and stochastic differential equations, stochastic differential geometry, filtrations, analysis on Wiener space, random matrices and free probability, mathematical finance. Some of the contributions were presented at the Journées de Probabilités held in Poitiers in June 2009.

The Séminaire has now a new web site at the URL

<http://portail.mathdoc.fr/SemProba/>

This web site is hosted by the Cellule Math Doc funded both by the CNRS and the Université Joseph Fourier in Grenoble, France. We thank the team of the Institut de Recherche Mathématiques Avancées (IRMA) in Strasbourg for the maintenance of the former web site.

With the new web site also comes a new multicriteria research tool which improves the previous one. This tool has been developed by the Cellule MathDoc (Laurent Guillopé, Elizabeth Cherhal and Claude Goutorbe). The enormous work of indexing and commenting was started by Paul-André Meyer in 1995 with the help of other editors, with an important contribution from Michel Émery (who performed the supervision of all the work) and Marc Yor. The database covers now the contents of volumes I to XL. We expect to complete the work soon in order to provide some easy way to exploit fully the content of the Séminaire.

We remind you that the Cellule Math Doc also hosts digitized articles of many scientific journals within the NUMDAM project. All the articles of the Séminaire from Volume I in 1967 to Volume XXXVI in 2002 are freely accessible from this web site

<http://www.numdam.org/numdam-bin/feuilleter?j=SPS>

Finally, the Rédaction of the Séminaire is modified: Christophe Stricker and Michel Émery retired from our team after Séminaire XLII was completed. Both contributed early and continuously as authors and accepted to invest energy and time as Rédacteurs. Michel Émery was a member of the board since volume XXIX.

During all these years, the Séminaire benefited from his demanding quality requirements, be it on mathematics and on style. His meticulous reading of articles was sometimes supplemented by a rewriting suggesting notably elegant phrases instead of basic English.

While preparing this volume, we heard the sad news that Lester Dubins, professor emeritus at Berkeley University, passed away. From the early days, several talented mathematicians from various countries have contributed to the Séminaire and Dubins was one of them.

C. Donati-Martin

A. Lejay

A. Rouault

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