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Catherine Donati-Martin • Antoine Lejay
Alain Rouault
Editors

Séminaire de Probabilités XLIV

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Editors
Catherine Donati-Martin
Université de Versailles-St-Quentin
Versailles
France

Alain Rouault
Université de Versailles-St-Quentin
Versailles
France

Antoine Lejay
Nancy-Université, INRIA
Vandoeuvre-lès-Nancy
France

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Preface

As usual, some of the contributions to this 44th Séminaire de Probabilités were exposed during the Journées de Probabilités held in Dijon in June 2010. The other ones come from spontaneous submissions or were solicited by the editors. The traditional and historical themes of the Séminaire are present, such as stochastic calculus, local times and excursions and martingales. Some subjects already largely present in the previous volumes are stil here: free probability, rough paths, limit theorems for general processes (here fractional Brownian motion and polymers) and large deviations. Finally, this volume explores new topics, including variable length Markov chains and peacoks. 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.

We remind that the web site of the Séminaire is

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

and that all the articles of the Séminaire from Volume I in 1967 to Volume XXXVI in 2002 are freely accessible from the web site

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

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Catherine Donati-Martin
Antoine Lejay
Alain Rouault

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