

Table des Matières

PROCESSUS DE LÉVY

Tanaka’s construction for random walks and Lévy processes <i>Ronald A. Doney</i>	1
Some excursion calculations for spectrally one-sided Lévy processes <i>Ronald A. Doney</i>	5
A martingale review of some fluctuation theory for spectrally negative Lévy processes <i>Andreas E. Kyprianou, Zbigniew Palmowski</i>	16
A potential-theoretical review of some exit problems of spectrally negative Lévy processes <i>Martijn R. Pistorius</i>	30
Some martingales associated to reflected Lévy processes <i>Laurent Nguyen-Ngoc, Marc Yor</i>	42
Generalised Ornstein–Uhlenbeck processes and the convergence of Lévy integrals <i>K. Bruce Erickson, Ross A. Maller</i>	70

AUTRES EXPOSÉS

Spectral gap for log-concave probability measures on the real line <i>Pierre Fougères</i>	95
---	----

Propriété de Choquet–Deny et fonctions harmoniques sur les hypergroupes commutatifs	
<i>Laurent Godefroy</i>	124
Exponential decay parameters associated with excessive measures	
<i>Mioara Buiculescu</i>	135
Positive bilinear mappings associated with stochastic processes	
<i>Valentin Grecea</i>	145
An almost sure approximation for the predictable process in the Doob–Meyer decomposition theorem	
<i>Adam Jakubowski</i>	158
On stochastic integrals up to infinity and predictable criteria for integrability	
<i>Alexander Cherny, Albert Shiryaev</i>	165
Remarks on the true no-arbitrage property	
<i>Yuri Kabanov, Christophe Stricker</i>	186
Information-equivalence: On filtrations created by independent increments	
<i>Hans Bühler</i>	195
Rotations and tangent processes on Wiener space	
<i>Moshe Zakai</i>	205
L^p multiplier theorem for the Hodge–Kodaira operator	
<i>Ichiro Shigekawa</i>	226
Gaussian limits for vector-valued multiple stochastic integrals	
<i>Giovanni Peccati, Ciprian A. Tudor</i>	247
Derivatives of self-intersection local times	
<i>Jay Rosen</i>	263
On squared fractional Brownian motions	
<i>Nathalie Eisenbaum, Ciprian A. Tudor</i>	282
Regularity and identification of generalized multifractional Gaussian processes	
<i>Antoine Ayache, Albert Benassi, Serge Cohen, Jacques Lévy Véhel</i>	290
Failure of the Raikov theorem for free random variables	
<i>Florent Benaych-Georges</i>	313

A sharp small deviation inequality for the largest eigenvalue of a random matrix	
<i>Guillaume Aubrun</i>	320
The tangent space to a hypoelliptic diffusion and applications	
<i>Fabrice Baudoin</i>	338
Homogenization of a diffusion with locally periodic coefficients	
<i>Abdellatif Benchérif-Madani, Étienne Pardoux</i>	363