Probability Theory and Applications (Ias/Park City Mathematics Series, V. 6)

Elton P. Hsu and S. R. S. Varadhan

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This volume, with contributions by leading experts in the field, is a collection of lecture notes of the six minicourses given at the IAS/Park City Summer Mathematics Institute. It introduces advanced graduates and researchers in probability theory to several of the currently active research areas in the field. Each course is self-contained with references and contains basic materials and recent results. Topics include interacting particle systems, percolation theory, analysis on path and loop spaces, and mathematical finance. The volume gives a balanced overview of the current status of probability theory. An extensive bibliography for further study and research is included. This unique collection presents several important areas of current research and a valuable survey reflecting the diversity of the field.

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