

Zeitschrift: L'Enseignement Mathématique
Herausgeber: Commission Internationale de l'Enseignement Mathématique
Band: 49 (2003)
Heft: 3-4: L'ENSEIGNEMENT MATHÉMATIQUE

Kapitel: Probabilités et processus stochastiques

Nutzungsbedingungen

Die ETH-Bibliothek ist die Anbieterin der digitalisierten Zeitschriften auf E-Periodica. Sie besitzt keine Urheberrechte an den Zeitschriften und ist nicht verantwortlich für deren Inhalte. Die Rechte liegen in der Regel bei den Herausgebern beziehungsweise den externen Rechteinhabern. Das Veröffentlichen von Bildern in Print- und Online-Publikationen sowie auf Social Media-Kanälen oder Webseiten ist nur mit vorheriger Genehmigung der Rechteinhaber erlaubt. [Mehr erfahren](#)

Conditions d'utilisation

L'ETH Library est le fournisseur des revues numérisées. Elle ne détient aucun droit d'auteur sur les revues et n'est pas responsable de leur contenu. En règle générale, les droits sont détenus par les éditeurs ou les détenteurs de droits externes. La reproduction d'images dans des publications imprimées ou en ligne ainsi que sur des canaux de médias sociaux ou des sites web n'est autorisée qu'avec l'accord préalable des détenteurs des droits. [En savoir plus](#)

Terms of use

The ETH Library is the provider of the digitised journals. It does not own any copyrights to the journals and is not responsible for their content. The rights usually lie with the publishers or the external rights holders. Publishing images in print and online publications, as well as on social media channels or websites, is only permitted with the prior consent of the rights holders. [Find out more](#)

Download PDF: 15.08.2025

ETH-Bibliothek Zürich, E-Periodica, <https://www.e-periodica.ch>

detailed presentation of the main classical theorems in the theory of foliations, then proceeds to Molino's theory, foliation, and finally Lie algebroids. Among other things, the authors discuss to what extent Lie's theory for Lie groups and Lie algebras holds in the more general context of groupoids and algebroids. Based on the authors' extensive teaching experience, this book contains numerous examples and exercises making it ideal for graduate students and their instructors.

David MOND, Marcelo José SAIA, (Editors). — **Real and complex singularities.** — Lecture notes in pure and applied mathematics, vol. 232. — Un vol. broché, 18×25,5, de VIII, 326 p. — ISBN 0-8247-4091-2. — Prix: US\$ 175.00. — Marcel Dekker, New York, 2003.

Offering a selection of invited papers on singularity theory presented at the Sixth Workshop on Real and Complex Singularities held at Instituto de Ciências Matemáticas e de Computação-USP, São Carlos, São Paulo, Brazil, this reference discusses the most recent results and applications of singularity theory to related areas such as algebraic geometry, quantum cohomology, geometry, and dynamical systems. This book contains papers on Frobenius manifolds and the construction of global moduli spaces for isolated hypersurface singularities... global topological invariants of stable maps from a surface to the plane... indices of Newton nondegenerate vector fields and a conjecture of Loewner for surfaces in \mathbf{R}^4 ... transversal Whitney topology and singularities of Haefliger foliations... and deformations of boundary singularities and noncrystallographic Coxeter groups.

Probabilités et processus stochastiques

Bernt ØKSENDAL. — **Stochastic differential equations: an introduction with applications.** — Sixth edition. — Universitext. — Un vol. broché, 15,5×23,5 de xxiii, 360 p. — ISBN 3-540-04758-1. — Prix: € 34.95. — Springer, Berlin, 2003.

For the sixth edition the author has added further exercises and, for the first time, solutions to many of the exercises are provided. — *Contents:* Introduction. — Some mathematical preliminaries. — Itô integrals. — The Itô formula and the martingale representation theorem. — Stochastic differential equations. — The filtering problem. — Diffusions: basic properties. — Other topics in diffusion theory. — Applications to boundary value problems. — Application to optimal stopping. — Application to stochastic control. — Application to mathematical finance. — Normal random variables. — Conditional expectation. — Uniform integrability and martingale convergence. — An approximation result. — Solutions and additional hints to some of the exercises. — References.

Statistique

Jim ALBERT, Jay BENNETT. — **Curve Ball: baseball, statistics, and the role of chance in the game.** — Revised edition. — Un vol. broché, 15,5×23,5, de xxii, 410 p. — ISBN 0-387-00193-X. — Prix: € 22.95. — Copernicus Books, an imprint of Springer-Verlag, New York, 2003.

We're surrounded – some might say inundated – by baseball statistics. We find them in newspapers and magazines, in books and on the back of baseball cards, and on TV, radio, and the Internet. The question is, can fans – or anyone – make sense of this proliferating data? Authors Jim Albert and Jay Bennett believe we all can, given just a slightly more sophisticated approach to statistics. In this revised and updated paperback edition, the authors take a fresh look at time-