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

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-