

# Table of Contents

<b>Preface</b> .....	V
<b>Weak Convergence of Stochastic Integrals and Differential Equations</b>	
Thomas G. Kurtz and Philip E. Protter .....	1
1. Semimartingales .....	1
2. Stochastic Integration .....	4
3. Quadratic Variation .....	8
4. Change of Variables .....	11
5. Stochastic Differential Equations .....	14
6. The Skorohod Topology and Weak Convergence .....	16
7. Weak Convergence of Stochastic Integrals .....	21
8. Weak Convergence of Stochastic Differential Equations .....	31
9. Applications to Numerical Analysis of SDE's .....	38
<b>Asymptotic Behaviour of some interacting particle systems; McKean-Vlasov and Boltzmann models</b>	
Sylvie Méléard .....	42
1. Introduction .....	42
2. The physical equations, the associated nonlinear martingale problems and some related particle systems .....	45
2.1 The McKean-Vlasov model .....	45
2.2 The Boltzmann equation and some associated particle systems .....	49
2.3 The Boltzmann equation with Vlasov terms and generalized interacting systems of diffusions with jumps .....	54
3. Propagation of chaos and convergence rate in variation norm for the Boltzmann model .....	56
3.1 Propagation of chaos in variation norm .....	56
3.2 Algorithms for the Boltzmann equation .....	63

4. Propagation of chaos for exchangeable mean field systems of diffusions with jumps .....	65
4.1 The propagation of chaos .....	65
4.2 Proof of Theorem 4.4 .....	67
4.3 Empirical measures as probability measures on the path space or as processes with probability measure values .....	70
5. Convergence of the fluctuations for the McKean-Vlasov model .....	73
5.1 Some pathwise estimations .....	73
5.2 Tightness of the Fluctuation Process .....	78
5.3 Uniqueness and characterization of the fluctuation limit process .....	82
6. Appendix: Weighted Sobolev spaces .....	90

### **Kinetic limits for stochastic particle systems**

Mario Pulvirenti .....	96
1. Introduction .....	96
2. Scalar Conservation Laws .....	101
3. Kinetic Limits .....	110
4. Cluster Expansion .....	116
5. Concluding remarks .....	124

### **A statistical physics approach to large networks**

Carl Graham .....	127
1. Various network models and their difficulties .....	128
1.1 A generalized star-shaped loss network .....	128
1.2 A fully-connected loss network with alternate routing .....	131
1.3 A general class of networks .....	133
2. Asymptotic behavior of the networks .....	134
2.1 The chaos hypothesis and the empirical measures .....	134
2.2 The limit Boltzmann tree and Boltzmann processes .....	138
2.3 Propagation of chaos and slight symmetry .....	139
3. Speed of convergence and fluctuations .....	140
3.1 The star-shaped network .....	140
3.2 The network with alternate routing .....	145

### **Probabilistic Numerical Methods for Partial Differential Equations: Elements of Analysis**

Denis Talay .....	148
1. Notation .....	148
2. The Euler and Milstein schemes for SDE's .....	149
3. Monte Carlo methods for parabolic PDE's .....	152
3.1 Principle of the method .....	152
3.2 Introduction to the error analysis .....	154
3.3 Smooth functions $f(\cdot)$ .....	158

3.4	Non smooth functions $f(\cdot)$ .....	159
3.5	Extensions .....	165
3.6	Newton's variance reduction technique .....	168
3.7	Lépingle's reflected Euler scheme .....	169
3.8	The stationary case .....	171
4.	Introduction to the stochastic particle methods .....	174
5.	The Chorin-Puckett method for convection-reaction-diffusion equations .....	178
6.	One-dimensional Mc-Kean Vlasov equations .....	184
7.	The Burgers equation .....	190

## Weak convergence of stochastic integrals and differential equations II: Infinite dimensional case

Thomas G. Kurtz and Philip E. Protter .....	197
1. Introduction .....	197
2. Semimartingale random measures .....	199
2.1 Moment estimates for martingale random measures .....	203
2.2 A convergence theorem for counting measures .....	206
3. $H^\#$ -semimartingales .....	210
3.1 Finite dimensional approximations .....	210
3.2 Integral estimates .....	211
3.3 $H^\#$ -semimartingale integrals .....	214
3.4 Predictable integrands .....	218
3.5 Examples .....	220
4. Convergence of stochastic integrals .....	221
5. Convergence in infinite dimensional spaces .....	224
5.1 Integrals with infinite-dimensional range .....	224
5.2 Convergence theorem .....	227
5.3 Verification of standardness .....	228
5.4 Equicontinuity of stochastic integrals .....	232
6. Consequences of the uniform tightness condition .....	235
7. Stochastic differential equations .....	244
7.1 Uniqueness for stochastic differential equations .....	245
7.2 Sequences of stochastic differential equations .....	248
8. Markov processes .....	251
9. Infinite systems .....	255
9.1 Systems driven by Poisson random measures .....	255
9.2 Uniqueness for general systems .....	257
9.3 Convergence of sequences of systems .....	259
10. McKean-Vlasov limits .....	261
11. Stochastic partial differential equations .....	264
11.1 Estimates for stochastic convolutions .....	266
11.2 Eigenvector expansions .....	270
11.3 Particle representations .....	271

<b>12. Examples</b> .....	<b>273</b>
12.1 Averaging .....	273
12.2 Diffusion approximations for Markov chains .....	275
12.3 Feller diffusion approximation for Wright-Fisher model .....	276
12.4 Limit theorems for jump processes .....	277
12.5 An Euler scheme .....	279