

Contents

Part I Specialized Course

Lectures on Gaussian Approximations with Malliavin Calculus	3
Ivan Nourdin	

Part II Other Contributions

Some Sufficient Conditions for the Ergodicity of the Lévy Transformation	93
Vilmos Prokaj	

Vershik's Intermediate Level Standardness Criterion and the Scale of an Automorphism	123
Stéphane Laurent	

Filtrations Indexed by Ordinals; Application to a Conjecture of S. Laurent	141
Claude Dellacherie and Michel Émery	

A Planar Borel Set Which Divides Every Non-negligible Borel Product	159
Michel Émery	

Characterising Ocone Local Martingales with Reflections	167
Jean Brossard and Christophe Leuridan	

Approximation and Stability of Solutions of SDEs Driven by a Symmetric α Stable Process with Non-Lipschitz Coefficients	181
Hiroya Hashimoto	

Path Properties and Regularity of Affine Processes on General State Spaces	201
Christa Cuchiero and Josef Teichmann	

Langevin Process Reflected on a Partially Elastic Boundary II	245
Emmanuel Jacob	
Windings of Planar Stable Processes	277
R.A. Doney and S. Vakeroudis	
An Elementary Proof that the First Hitting Time of an Open Set by a Jump Process is a Stopping Time	301
Alexander Sokol	
Catalytic Branching Processes via Spine Techniques and Renewal Theory	305
Leif Döring and Matthew I. Roberts	
Malliavin Calculus and Self Normalized Sums	323
Solesne Bourguin and Ciprian A. Tudor	
A Note on Stochastic Calculus in Vector Bundles	353
Pedro J. Catuogno, Diego S. Ledesma, and Paulo R. Ruffino	
Functional Co-monotony of Processes with Applications to Peacocks and Barrier Options	365
Gilles Pagès	
Fluctuations of the Traces of Complex-Valued Random Matrices	401
Salim Noredine	
Functionals of the Brownian Bridge	433
Janosch Ortmann	
Étude spectrale minutieuse de processus moins indécis que les autres	459
Laurent Miclo et Pierre Monmarché	
Combinatorial Optimization Over Two Random Point Sets	483
Franck Barthe and Charles Bordenave	
A Simple Proof of Duquesne’s Theorem on Contour Processes of Conditioned Galton–Watson Trees	537
Igor Kortchemski	