Contents

1 **Stochastic Integrals and Two Filtrations** 1
Rajeeva Laxman Karandikar and B. V. Rao

2 **Filtrations Associated to Some Two-to-One Transformations** 29
Christophe Leuridan

3 **Exit Problems for Positive Self-Similar Markov Processes with One-Sided Jumps** 91
Matija Vidmar

4 **On Intertwining Relations Between Ehrenfest, Yule and Ornstein-Uhlenbeck Processes** 117
Laurent Miclo and Pierre Patie

5 **On Subexponential Convergence to Equilibrium of Markov Processes** 143
Armand Bernou

6 **Invariance Principles for Clocks** 175
Maria-Emilia Caballero and Alain Rouault

7 **Criteria for Borel-Cantelli Lemmas with Applications to Markov Chains and Dynamical Systems** 189
Jérôme Dedecker, Florence Merlevède, and Emmanuel Rio

8 **Large Deviations at the Transition for Sums of Weibull-Like Random Variables** 239
Fabien Brosset, Thierry Klein, Agnès Lagnoux, and Pierre Petit

9 **Well-Posedness of Monotone Semilinear SPDEs with Semimartingale Noise** 259
Carlo Marinelli and Luca Scarpa

10 **Sweeping Processes Perturbed by Rough Signals** 303
Charles Castaing, Nicolas Marie, and Paul Raynaud de Fitte

11 Classical Noises Emerging from Quantum Environments 341
S. Attal, J. Deschamps, and C. Pellegrini

12 Percolation of Repulsive Particles on Graphs 381
Nathalie Eisenbaum