

# Lecture Notes in Mathematics

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## Probability and Analysis

Lectures given at the 1st 1985 Session of the  
Centro Internazionale Matematico Estivo  
(C.I.M.E.) held at Varenna (Como), Italy  
May 31 – June 8, 1985

Edited by G. Letta and M. Pratelli



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## PREFACE

This volume collects the texts of the lectures presented at the C.I.M.E. School on PROBABILITY AND ANALYSIS, held at Varenna (Como), Italy, during the period May 31-June 8, 1985.

The purpose of this Session was not so much to offer a complete view on the subject, which is extremely wide and scattered, as to furnish some valid examples of the current areas of research interest in this direction.

We sincerely thank the four main speakers of these courses (J.M. Bismut, D.L. Burkholder, S.D. Chatterji and G. Pisier), who presented a very precise and accurate exposition of important results, which were largely obtained by themselves.

The present volume also contains the texts of two seminars by M. Sion and W. Schachermayer.

We thank the Scientific Committee of C.I.M.E., who kindly agreed to devote a Session of the C.I.M.E. Courses to this stimulating topic, as well as Professor A. Moro, Secretary of C.I.M.E., for his considerable and efficient efforts in the organization of the Session.

Pisa, May 1986.

G. Letta

M. Pratelli

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