

- **0001 - CONVEX REPRESENTATION FOR LOWER SEMICONTINUOUS ENVELOPES OF FUNCTIONALS IN L^1**
Antonin CHAMBOLLE
12/01/00.
- **0002 - KNIGHTIAN DECISION MAKERS AND THE STATU QUO**
Rose-Anne DANA
19/01/00
- **0003 - INCOMPRESSIBLE, INVISCID LIMIT OF THE COMPRESSIBLE NAVIER-STOKES SYSTEM.**
Nader MASMOUDI
24/01/00
- **0004 - GLOBAL SOLUTIONS FOR SOME OLDROYD MODELS OF NON NEWTONIAN FLOWS.**
P.-L. LIONS & N. MASMOUDI
24/01/00
- **0005 - EXPLICIT SOLUTION OF THE MULTIVARIATE SUPER-REPLICATION PROBLEM UNDER TRANSACTION COSTS**
Bruno BOUCHARD & Nizar TOUZI
25/01/00
- **0006 - OPTION PRICING VIA UTILITY MAXIMIZATION IN THE PRESENCE OF TRANSACTION COSTS : AN ASYMPTOTIC ANALYSIS**
Bruno BOUCHARD
25/01/00
- **0007 - HOMOCLINIC ORBIT TO A CENTER MANIFOLD**
Patrick BERNARD
Janvier 2000
- **0008 - COMPUTING THE EQUILIBRIUM CONFIGURATION OF EPITAXIALLY STRAINED CRYSTALLINE FILMS ([VERSION RÉVISÉE](#))**
Eric BONNETIER & Antonin CHAMBOLLE
22/02/00
- **0009 - CONVEX HULLS OF INTEGRAL POINTS**
Jacques-Olivier MOUSSAFIR
01/03/00
- **0010 - ON THE THERMODYNAMIC LIMIT FOR HARTREE-FOCK TYPE MODELS**
I.CATTO ; C. LE BRIS & P.-L. LIONS
02/03/00
- **0011 - EXISTENCE FOR A THREE-DIMENSIONAL STEADY STATE FLUID-STRUCTURE INTERACTION PROBLEM**
Céline GRANDMONT
6/03/00
- **0012 - REGULARITY OF SOLUTIONS FOR SOME VARIATIONAL PROBLEMS SUBJECT TO CONVEXITY CONSTRAINT**
G. CARLIER & T. LACHAND-ROBERT
13/03/00
- **0013 - THE COMPLEX LAGRANGIAN GRASSMANNIAN**
V.I. ARNOLD
27/03/00
- **0014 - RECENT MATHEMATICAL RESULT ON THE QUANTUM MODELING OF CRYSTALS**
I.CATTO ; C. LE BRIS & P.-L. LIONS
06/04/00
- **0015 - ESTIMATION OF THE REGIME SHIFTS OF THE VOLATILITY AND THE TREND BY A VARIATIONAL METHOD**
F. DIBOS ; C. LOPEZ and G. KOEPLER
27/04/00
- **0016 - NONPARAMETRIC INFERENCE FOR EXPANDING DYNAMICAL PROCESSES**
Jules MAES
03/05/00
- **0017 - FULLY NONLINEAR STOCHASTIC PDE WITH SEMILINEAR STOCHASTIC DEPENDENCE**
P.-L. LIONS and P. E. SOUGANIDIS
03/05/00
- **0018 - WEAK SOLUTIONS FOR A FLUID-ELASTIC STRUCTURE INTERACTION MODEL**
B. DESJARDINS ; M.J. ESTEBAN ; C. GRANDMONT and P. LE TALLEC
17/05/00
- **0019 - ON TWO-PLAYER REPEATED GAMES WITH LACK OF INFORMATION ON ONE SIDE AND STATE INDEPENDENT SIGNALLING**
Jérôme RENAULT
23/05/00
- **0020 - 3-PLAYER REPEATED GAMES WITH LACK OF INFORMATION ON ONE SIDE**
Jérôme RENAULT
Revised version, 23/05/00
- **0021 - PARETO EFFICIENT INSURANCE CONTRACTS WHEN THE INSURER'S COST FUNCTION IS DISCONTINUOUS**
G. CARLIER ; R.A. DANA & M. RENAUDIN
30/05/00

- **0022 - LABOR CONTRACTS WITH TWO-DIMENSIONAL ADVERSE SELECTION**
G. CARLIER & D. GAUMONT
30/05/00
- **0023 - OPTIMAL INSURANCE CONTRACTS UNDER NON EXPECTED UTILITY**
R.A. DANA & N. SHAHIDI
31/05/00
- **0024 - STATIONARY SOLUTIONS, INTERMEDIATE ASYMPTOTIC AND LARGE TIME BEHAVIOUR OF TYPE II STREATER'S MODELS**
P. BILER, J. DOLBEAULT, M.J. ESTEBAN
19/06/00
- **0025 - QUANTIFICATION DES OBSERVABLES SUR LES VARIETES KÄHLERIENNES**
Laurent CHARLES
21/06/00
- **0026 - FAST EXTRACTION OF MINIMAL PATHS IN 3D IMAGES AND APPLICATIONS TO VIRTUAL ENDOSCOPY**
Thomas DESCHAMPS, Laurent D. COHEN
22/06/00
- **0027 - A CONVEX DARBOUX THEOREM**
Ivar EKELAND & Louis NIRENBERG
26/06/00
- **0028 - EQUIVALENCE BETWEEN RANK-ONE CONVEXITY AND POLYCONVEXITY FOR ISOTROPIC SETS OF $R^{2 \times 2}$ (Part I)**
CARDALIAGUET Pierre & TAHRAOUI Rabah
26/06/00
- **0029 - En attente**
TAHRAOUI Rabah
07/09/00
- **0030 - MAXIMUM PRINCIPLE FOR ELLIPTIC OPERATORS AND APPLICATIONS**
TAHRAOUI Rabah
06/09/00
- **0031 - INTERMEDIATE ASYMPTOTICS IN L^1 FOR GENERAL NONLINEAR DIFFUSION EQUATIONS**
Piotr BILER, Jean DOLBEAULT and Maria J. ESTEBAN
06/09/00
- **0032 - CONVEXITY ESTIMATES FOR NONLINEAR ELLIPTIC EQUATIONS AND APPLICATION TO FREE BOUNDARY PROBLEMS**
Jean DOLBEAULT, Régis MONNEAU
07/09/00
- **0033 - ON SINGULAR LIMITS OF MEAN-FIELD EQUATIONS**
Jean DOLBEAULT, Peter MARKOWICH and Andreas UNTERREITER
07/09/00
- **0034 - COMMUNICATION EQUILIBRIUM PAYOFFS OF REPEATED GAMES WITH IMPERFECT MONITORING**
Jérôme RENAULT and Tristan TOMALA
13/09/00
- **0035 - A NEW CLASS OF SINGULAR STOCHASTIC CONTROL PROBLEMS**
P.L. LIONS and J.M. LASRY
19/09/00
- **0036 - LES RELATIONS DE SLUTSKY GENERALISEES**
Marwan ALOQEILI
25/09/00
- **0037 - EQUITY ALLOCATION AND PORTFOLIO SELECTION IN INSURANCE : A SIMPLIFIED PORTFOLIO MODEL**
Erik TAFLIN
13/11/00
- **0038 - DU GROUPE PROJECTIF AU GROUPE DES RECALAGES, UNE NOUVELLE MODELISATION**
Françoise DIBOS
20/11/00
- **0039 - STEADY STATES FOR STREATER'S ENERGY-TRANSPORT MODELS OF SELF-GRAVITATING PARTICLES**
Piotr BILER, Jean DOLBEAULT, Maria J. ESTEBAN, Peter A. MARKOWICH, Tadeusz NADZIEJA
20/11/00
- **0040 - UNE METHODE PARTICULAIRE DETERMINISTE POUR DES EQUATIONS DIFFUSIVES NONLINEAIRES**
Pierre-Louis LIONS and Sylvie MAS-GALLIC
28/11/00
- **0041 - RADIAL SINGULAR SOLUTIONS OF A CRITICAL PROBLEM IN A BALL**
Jean DOLBEAULT, Maria J. ESTEBAN and Mythily RAMASWAMY
12/12/00
- **0042 - LEARNING THE STATE OF NATURE IN REPEATED GAMES WITH IMCOMPLETE INFORMATION AND SIGNALS**
Jérôme RENAULT, Tristan TOMALA
25/12/00
- **0043 - FINANCIAL MARKETS SURVEY WRITTEN FOR ENCYCLOPEDIA EOLSS**
Rose-Anne DANA and M. JEANBLANC
18/12/00
- **0044 - STOCHASTIC DOMINANCE, RISK, DISPERSION AND EQUILIBRIUM ASSET PRICING**
Rose-Anne DANA
18/12/00
- **0045 - NONRELATIVISTIC LIMIT OF THE DIRAC-FOCK EQUATIONS**
Maria J. ESTEBAN and Eric SERE
18/12/00

- **0046 - NONPARAMETRIC ADVERSE SELECTION PROBLEMS**
Guillaume CARLIER
19/12/00
- **0047 - DUALITY AND EXISTENCE FOR A CLASS OF MASS TRANSPORTATION PROBLEMS AND ECONOMIC APPLICATIONS**
Guillaume CARLIER
19/12/00
- **0048 - H1 PROJECTION INTO THE SET OF CONVEX FUNCTIONS A SADDLE-POINT FORMULATION**
Guillaume CARLIER, Thomas LACHANT-ROBERT and Bertrand MAURY
19/12/00
- **0049 - EXPLAINING THE PERFECT SAMPLER**
G. CASELLA, M. LAVINE and C. P. ROBERT
19/11/00
- **0050 - PERFECT SLICE SAMPLING FOR MIXTURES**
G. Casella, K.L. Mengersen, C.P. Robert, and D.M. Titterton
20/12/00
- **0051 - RAO-BLACKWELLIZATION OF GENERALIZED ACCEPT-REJECT SCHEMES**
G. Casella, C.P. Robert and M.T. Wells
22/11/00
- **0052 - MAXIMUM A POSTERIORI PARAMETER ESTIMATION FOR HIDDEN MARKOV MODELS**
A. Doucet and C.P. Robert
20/12/00
- **0053 - MORALIZING PERFECT SAMPLING**
J.P. Hobert and C.P. Robert
Octobre 2000
- **0054 - IMPORTANCE SAMPLING FOR MIXTURES**
G. Casella, C.P. Robert and M.T. Wells
20/12/00

CAHIERS DE MATHÉMATIQUES du CEREMADE
2001

- **0101 - MULTIPLE CONTOUR FINDING AND PERCEPTUAL GROUPING USING MINIMAL PATHS**
Laurent D. COHEN
24/01/01
- **0102 - IMAGE REGISTRATION, OPTICAL FLOW AND LOCAL RIGIDITY**
Martin LEFEBURE and Laurent D. COHEN
24/01/01
- **0103 - DISPLACEMENT FOLLOWING OF AN OBJECT SUBJECT TO AN OCCLUSION IN A VIDEO SEQUENCE**
Françoise DIBOS and Olivia SANCHEZ
24/01/01
- **0104 - TOTAL VARIATION MINIMIZATION BY THE FAST LEVEL SETS TRANSFORM**
Françoise DIBOS and Georges KOEFLER
24/01/01
- **0105 - KNOWLEDGE DISCOVERY FROM SYMBOLIC DATA AND THE SODAS SOFTWARE**
Edwin DIDAY
06/02/01
- **0106 - HIGH ORDER FINITE VOLUME ELEMENT APPROXIMATIONS OF ONE DIMENSIONAL INDEFINITE ELLIPTIC PROBLEMS**
Michael PLEXOUSAKIS and Georgios E. ZOURARIS
07/03/01
- **0107 - NODAL SOLUTIONS FOR A SUBLINEAR ELLIPTIC EQUATION**
Mikhaël BALABANE, Jean DOLBEAULT, Hichem OUNAIES
26/03/01
- **0108 - ON DYNKIN'S MODEL OF ECONOMIC EQUILIBRIUM UNDER UNCERTAINTY**
G. CARLIER and I.V. EVSTIGNEEV
28/03/01
- **0109 - ON THE STRICT CONCAVITY OF THE HARMONIC RADIUS IN DIMENSION $N > 3$**
CARDALIAGUET Pierre and TAHRAOUI Rabah
26/04/01
- **0110 - SOME REMARKS ON BERNOULLI INTERIOR FREE BOUNDARY PROBLEM IN CONVEX DOMAINS**
CARDALIAGUET Pierre and TAHRAOUI Rabah
02/05/01
- **0111 - CLUSTERING AND MIXTURES OF STOCHASTIC PROCESSES**
EMILION Richard
02/05/01
- **0112 - A GENERALISATION OF THE MIXTURE DECOMPOSITION PROBLEM IN THE SYMBOLIC DATA ANALYSIS FRAMEWORK**
Edwin DIDAY

16/05/01

- **0113 - LEARNING SETS IN STATE DEPENDENT SIGNALLING GAME FORMS : A CHARACTERIZATION**
J rome RENAULT
26/06/2001
- **0114 - ANALYSE FACTORIELLE D'UN TABLEAU OU CHAQUE CASE EST UNE LOI DE PROBABILITE. COMPLEMENTS SUR L'ANALYSE EN COMPOSANTES PRINCIPALES DE DONNEES INTERVALLES**
Pierre CAZES
04/07/2001
- **0115 - DESCRIPTION SYMBOLIQUE DE CLASSES**
Mathieu VRAC   Edwin DIDAY
04/07/2001
- **0116 - EXISTENCE ET UNICITE POUR LES EQUATIONS DIFFERENTIELLES STOCHASTIQUES RETROGRADES AVEC GENERATEURS NON LIPSCHITZIENS**
Hycham BASTA and Abdellah LASRI
04/07/2001
- **0117 - GEOMETRIE ASRO DALE ET TOPOLOGIE DES POLYN MES HYPERBOLIQUES**
V. ARNOLD
09/07/2001
- **0118 - CONVEXITY ESTIMATES FOR NONLINEAR ELLIPTIC EQUATIONS AND APPLICATION TO FREE BOUNDARY PROBLEMS**
Jean DOLBEAULT and R gis MONNEAU
09/07/2001
- **0119 - BEST CONSTANTS FOR GAGLIARDO-NIRENBERG INEQUALITIES AND APPLICATIONS TO NONLINEAR DIFFUSIONS (Nouvelle version du cahier MD- 9905)**
Manuel DEL PINO and Jean DOLBEAULT
09/07/2001
- **0120 - THE OPTIMAL EUCLIDEAN L_p -SOBOLEV LOGARITHMIC INEQUALITY**
Manuel DEL PINO and Jean DOLBEAULT
09/07/2001
- **0121 - DESIGN-DEPENDENT LOADS IN TOPOLOGY OPTIMIZATION.**
Blaise BOURDIN et Antonin CHAMBOLLE
12/07/2001
- **0122 - A DENSITY RESULT IN TWO-DIMENSIONAL LINEARIZED ELASTICITY AND APPLICATIONS**
Antonin CHAMBOLLE
12/07/2001
- **0123 - A NEW APPROACH FOR GEODESIC RECONSTRUCTION IN MATHEMATICAL MORPHOLOGY AND APPLICATION TO IMAGE SEGMENTATION AND TRACKING IN OPHTHALMOLOGY**
Zakaria BEN SBEH and Laurent D. COHEN & G rard MIMOUN and Gabriel COSCAS
4/10/2001
- **0124 - REVERSIBLE JUMP MCMC CONVERGING TO BIRTH-AND-DEATH MCMC AND MORE GENERAL CONTINUOUS TIME SAMPLERS**
Olivier CAPPE ; Christian P. ROBERT and Tobias RYDEN
4/10/2001
- **0125 - CONTROLLED MCMC FOR OPTIMAL SAMPLING**
Christophe ANDRIEU and Christian P. ROBERT
4/10/2001
- **0126 - NONLINEAR DIFFUSIONS AND OPTIMAL CONSTANTS IN SOBOLEV TYPE INEQUALITIES : ASYMPTOTIC BEHAVIOUR OF EQUATIONS INVOLVING THE p -LAPLACIAN**
Manuel DEL PINO and Jean DOLBEAULT
4/10/2001
- **0127 - ASYMPTOTIC BEHAVIOR OF NONLINEAR DIFFUSIONS**
Manuel DEL PINO and Jean DOLBEAULT
4/10/2001
- **0128 - CORE OF CONVEX DISTORTIONS OF A PROBABILITY ON A NON ATOMIC SPACE**
Guillaume CARLIER, Rose Anne DANA
23/10/2001
- **0129 - PERFECT SIMULATION OF POSITIVE GAUSSIAN DISTRIBUTIONS**
Anne PHILIPPE, Christian P. ROBERT
27/10/2001
- **0130 - EVENEMENTS RARES ET MODELISATION DE LA SOLVABILITE DES SOCIETES D'ASSURANCE VIE**
R. HSINI
06/11/2001
- **0131 - NONLINEAR STABILITY IN L_p FOR SOLUTIONS OF THE VLASOV-POISSON SYSTEM FOR CHARGED PARTICLES**
Maria J. CACERES ; Jos  A. CARRILLO and Jean DOLBEAULT
08/11/2001
- **0132 - GLOBAL TOTAL VARIATION MINIMIZATION FOR MULTI-CHANNELS DATA**
F. DIBOS ; G. KOEPFLER ; F. RANCHIN
22/11/2001
- **0133 - RELATIVE ENTROPIES FOR KINETIC EQUATIONS IN BOUNDED DOMAINS**
Naoufel BEN ABDALLAH and Jean DOLBEAULT
29/11/2001
- **0134 - FUNCTIONAL MULTI-LAYER PERCEPTRONS**
Fabrice Rossi, Brieuc Conan-Guez and Fran ois Fleuret
08/11/2001

- **0135 - IDENTIFICATION AND ESTIMATION OF HEDONIC MODELS**
Ivar EKELAND ; James J. HECKMAN and Lars NESHEIM
06/12/2001
- **0136 - THE MULTICONFIGURATION METHODS IN QUANTUM CHEMISTRY :
PALAIS-SMALE CONDITION AND EXISTENCE OF MINIMIZERS**
Mathieu LEWIN
10/12/2001
- **0137 - STABILITY OF INDIVIDUAL CLUSTERS**
Ghazi BEL MUFTI and Patrice BERTRAND
14/12/2001
- **0138 - SURFACE WATER WAVES AS SADDLE POINTS OF THE ENERGY.**
B. BUFFONI, E. SÉRÉ, J.F. TOLAND.
18/12/2001

CAHIERS DE MATHEMATIQUES du CEREMADE
2002

- **0201 - C^∞ REGULARITY OF THE FREE BOUNDARY FOR A TWO-DIMENSIONAL OPTIMAL COMPLIANCE PROBLEM**
Antonin CHAMBOLLE et Christopher J. LARSEN
17/01/02
- **0202 - SET SYSTEMS FOR WHICH EACH SET PROPERLY INTERSECTS AT MOST ONE OTHER SET
- APPLICATION TO PYRAMIDAL CLUSTERING**
Patrice BERTRAND
04/03/02
- **0203 - THE FUNCTIONAL MODERATE DEVIATIONS FOR HARRIS RECURRENT MARKOV CHAINS AND APPLICATIONS**
Xia Chen and Arnaud GUILLIN
04/03/02
- **0204 - APPRECIATION ECONOMETRIQUE DE LA SOLVABILITE DES SOCIETES D'ASSURANCE NON-VIE**
Ridha HSINI
05/03/02
- **0205 - COMPUTATIONAL APPROACHES OF RELATIVISTIC MODELS IN QUANTUM CHEMISTRY**
J.P. DESCLAUX ; J. DOLBEAULT ; M.J. ESTEBAN ; P. INDELICATO and E. SERE
25/03/02
- **0206 - AN IMPROVED HARDY-SOBOLEV INEQUALITY IN $W_{1,p}$ AND ITS APPLICATION TO SCHRÖDINGER OPERATOR**
ADIMURTHI and M.J. ESTEBAN
25/03/02
- **0207 - A MAX-MIN PRINCIPLE FOR THE GROUND STATE OF THE DIRAC-FOCK FUNCTIONAL.**
M.J. Esteban, E. Séré.
25/03/02
- **0208 - A VARIATIONAL METHOD FOR RELATIVISTIC COMPUTATIONS IN ATOMIC AND MOLECULAR PHYSICS.**
Jean DOLBEAULT, M.J. ESTEBAN, E. SERE.
25/03/02
- **0209 - A MIXTURE APPROACH TO BAYESIAN GOODNESS OF FIT**
Christian P. ROBERT and Judith ROUSSEAU
28/03/02
- **0210 - BILATERAL FIXED-POINTS AND ALGEBRAIC PROPERTIES OF VIABILITY KERNELS AND CAPTURE BASINS OF SETS**
J.P. AUBIN and F. CATTE
02/04/02
- **0211 - CORRECTORS FOR THE HOMOGENIZATION OF HAMILTON-JACOBI EQUATIONS IN THE STATIONARY ERGODIC
SETTING**
Pierre-Louis LIONS and Panagiotis E. SOUGANIDIS
10/04/02
- **0212 - ON THE LONG TIME BEHAVIOR OF THE QUANTUM FOKKER-PLANCK EQUATION**
C. Sparber, J. A. Carrillo, J. Dolbeault, P. A. Markowich
22/04/02
- **0213 - A SYSTEM OF INEQUALITIES ARISING IN MATHEMATICAL ECONOMICS
AND CONNECTED WITH THE MONGE-KANTOROVICH PROBLEM**
G. CARLIER ; I. EKELAND ; V.L. LEVIN and A.A. SHANANIN
30/04/02
- **0214 - BUBBLE-TOWER " RADIAL SOLUTIONS IN THE SLIGHTLY SUPERCRITICAL BREZIS-NIRENBERG PROBLEM**
Manuel DEL PINO ; Jean DOLBEAULT and Monica MUSSO
30/04/02
- **0215 - POPULATION MONTE CARLO FOR ION CHANNEL RESTORATION**
Olivier CAPPE ; Arnaud GUILLIN ; Jean-Michel MARIN and Christian P. ROBERT
02/05/02
- **0216 - PROBLEMS TO THE SEMINAR : 15 JANUARY 2002**

- V. ARNOLD
14/05/02
- **0217 - ARITHMETICS OF BINARY QUADRATIC FORMS, SYMMETRY OF THEIRS CONTINUED FRACTIONS AND GEOMETRY OF THEIRS DE SITTER WORLD**
V. ARNOLD
23/05/02
 - **0218 - THE MULTICONFIGURATION METHODS IN QUANTUM CHEMISTRY**
Mathieu LEWIN
30/05/02
 - **0219 - DISCRETISATION DE VARIABLES CONTINUES FINALISEE A LA DISCRIMINATION DE CLASSES APPLICATION A LA DETERMINATION DE SEUILS POUR DES FACTEURS PRONOSTIQUES EN CHIMIOETHERAPIE**
Mireille GETTLER ú SUMMA and Emmanuel PERINEL
20/06/02
 - **0220 - TOTAL VARIATION MINIMIZATION : APPLICATIONS TO GRAY SCALE, COLOR IMAGES AND OPTICAL FLOW REGULARIZATION**
F. DIBOS ; G. KOEPFLER and P. MONASSE
11/06/2002
 - **0221 - IMAGE REGISTRATION**
F. DIBOS ; G. KOEPFLER and P. MONASSE
11/06/2002
 - **0222 - ON A LIOUVILLE TYPE THEOREM FOR ISOTROPIC HOMOGENEOUS FULLY NONLINEAR ELLIPTIC EQUATIONS IN DIMENSION TWO**
Jean DOLBEAULT, Régis MONNEAU
11/06/02
 - **0223 - EQUIVALENCE BETWEEN RANK-ONE CONVEXITY AND POLYCONVEXITY FOR ISOTROPIC SETS OF $R^{2 \times 2}$ (PART I)**
CARDALIAGUET Pierre and TAHRAOUI Rabah
27/06/02
 - **0224 - EQUIVALENCE BETWEEN RANK-ONE CONVEXITY AND POLYCONVEXITY FOR ISOTROPIC SETS OF $R^{2 \times 2}$ (PART II)**
CARDALIAGUET Pierre and TAHRAOUI Rabah
27/06/02
 - **0225 - ABOUT A NON-HOMOGENEOUS HARDY-INEQUALITY AND ITS RELATION WITH THE SPECTRUM OF DIRAC OPERATORS**
Jean DOLBEAULT, M.J. ESTEBAN, E. SÉRÉ.
03/07/2002
 - **0226 - RENORMALIZED SOLUTIONS OF SOME TRANSPORT EQUATIONS WITH PARTIALLY $W_{1,1}$ VELOCITIES AND APPLICATIONS**
C. LE BRIS and P.-L. LIONS
4/07/2002
 - **0227 - LARGE INVESTOR TRADING IMPACTS ON VOLATILITY**
Pierre-Louis LIONS and Jean-Michel LASRY
08/10/2002
 - **0228 - LOCAL PROPERTIES OF LARGE COLLECTIONS OF SETS**
Sylvain GRAVIER ; Frédéric MAFFRAY ; Jérôme RENAULT and Nicolas TROTIGNON
08/10/2002
 - **0229 - THE USE OF SIZE FUNCTIONS FOR COMPARISON OF SHAPES THROUGH DIFFERENTIAL INVARIANTS**
Françoise DIBOS ; Patrizio FROSINI and Denis PASQUIGNON
08/10/2002
 - **0230 - ENTROPY METUODS FOR KINETIC MODELS OF TRAFFIC FLOW**
Jean DOLBEAULT, Reinhard ILLNER
15/10/2002
 - **0231 - A NOTE ON THE CENTRAL LIMIT THEOREM FOR TWO-FOLD STOCHASTIC RANDOM WALKS IN A RANDOM ENVIRONMENT**
Tomasz KOMOROWSKI and Stéfano OLLA
08/10/2002
 - **0232 - ERGODIATY OF DIFFUSION PROCESSES**
Pierre-Louis LIONS and Marek MUSTELA
15/10/2002
 - **0233 - TOWARDS A SELF-CONSISTENT THEORY OF VOLATILITY**
Pierre-Louis LIONS and Jean-Michel LASRY
15/10/2002
 - **0234 - POPULATION MONTE CARLO**
Olivier CAPPÉ, Arnaud GUILLIN, Jean-Michel MARIN and Christian P. ROBERT
14/11/2002

Pour tout renseignement, contacter :

Nora RAMDANI

Bureau B 622

Tél. 01 44 05 49 23

e-mail : ramdani@ceremade.dauphine.fr