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Stochastic Analysis and Related Topics V:: The Silivri Workshop, 1994 (Progress in Probability)

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This volume contains the contributions of the participants to the Oslo Silivri Workshop on Stochastic Analysis, held in Silivri, from July 18 to July 29, at the Nazlm Terzioglu Graduate Research Center of Istanbul University. 1994, There were three lectures: Mathematical Theory 0/ Communication Networks by V. Anantharam, State-Space Models 0/ the Term Structure o/Interest Rates, by D. Duffie, Theory 0/ Capacity on the Wiener Space, by F. Hirsch. The main lectures are presented at the beginning of the volume. The contributing papers cover different domains varying from random fields to dis tributions on infinite dimensional spaces. We would like to thank the following organizations for their financial sup port: VISTA, a research cooperation between the Norwegian Academy of Scineces and Letters and Den Norske Stats Oljeselskap A. S. (Statsoil). Ecole Nationale Superieure des Telecommunications de Paris. In the summer of 1994 we lost our dear friend and colleague ALBERT BADRIKIAN. We are dedicating this volume to his memory. H. Korezlioglu, B. 0ksendal, A. S. Ustunel MATHEMATICAL THEORY OF COMMUNICATION NETWORKS VENKAT ANANTHARAM * EECS DEPARTMENT UNIVERSITY OF CALIFORNIA BERKELEY, CA 94720 ananth@vyasa.eecs.berkeley.edu Abstract We describe so me recent advances in the mathematical theory of com munication networks.

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