

Publication de l'équipe
Probabilités et Statistiques
2006 à 2009

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1. [OS] Christophette Blanchet-Scalliet, Awa Diop, Rajna Gibson, Denis Talay, and Etienne Tanré. Technical analysis techniques versus mathematical models : boundaries of their validity domains. In *Monte Carlo and quasi-Monte Carlo methods 2004*, pages 15–30. Springer, Berlin, 2006.
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5. [ACL] P. Del Moral and J. Garnier. Simulations of rare events in fiber optics by interacting particle systems. *Opt. Commun.*, 267 :205–214, 2006.
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7. [OS] Pierre Del Moral, Arnaud Doucet, and Ajay Jasra. Sequential Monte Carlo samplers. *J. R. Stat. Soc. Ser. B Stat. Methodol.*, 68(3) :411–436, 2006.
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12. [ACL] Elisabeth Pécou. Desynchronization of one-parameter families of stable vector fields. *Nonlinearity*, 19(2) :261–276, 2006.
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14. [ACL] Jean-Michel Poggi and Christine Tuleau. Classification supervisée en grande dimension. application à l’agrément de conduite automobile. *Revue de Statistique Appliquée*, LIV(4) :41–60, 2006.
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17. [ACTI] Christophe Andrieu, Ajay Jasra, Arnaud Doucet, and Pierre Del Moral. Non-linear Markov chain Monte Carlo. In *Conference Oxford sur les méthodes de Monte Carlo séquentielles*, volume 19 of *ESAIM Proc.*, pages 79–84. EDP Sci., Les Ulis, 2007.
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21. [ACL] Xavier Gendre. Simultaneous estimation of the mean and the variance in heteroscedastic Gaussian regression. *Electron. J. Stat.*, 2 :1345–1372, 2008.
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29. [ACL] Pierre Del Moral, Frédéric Patras, and Sylvain Rubenthaler. Tree based functional expansions for Feynman-Kac particle models. *Ann. Appl. Probab.*, 19(2) :778–825, 2009.
30. [ACL] F. Delarue, F. Comets, and R. Schott. Large deviations analysis for distributed algorithms in an ergodic Markovian environment. *Applied Mathematics and Optimization*, 40 :341–396, 2009.
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44. [ACL] Patricia Reynaud-Bouret and Emmanuel Roy. Some non asymptotic tail estimates for Hawkes processes. *Bulletin of the Belgian Mathematical Society-Simon Stevin*, 13(5) :883–896, 2007.
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