

Preface

This volume contains research articles resulting of the “International Conference on Mathematical Analysis of Random Phenomena” that took place in Hammamet, Tunisia, from 12 to 17 September 2005 and was Coorganized by the Portuguese Mathematical Society (SPM) and the Tunisian Mathematical Society (SMT).

This meeting was devoted to the exposition of recent developments in the mathematical analysis of random phenomena: stochastic analysis and its applications, mathematical physics, infinite dimensional analysis, probability theory and their interactions.

One can read in this volume eighteen articles on the following topics: stochastic analysis and infinite dimensional analysis, white noise analysis, Malliavin calculus and applications, mathematical finance, Poisson analysis, hydrodynamics, statistical mechanics, and probability in quantum physics.

We are grateful to all Tunisian and Portuguese institutions which have brought to the scientific organizing committee their moral and financial supports. These are, in particular,

- Ministère Tunisien de l’Enseignement Supérieur,
- Ministère de la Recherche Scientifique, de la Technologie et du Développement des Compétences, Tunisia GRICES,
- Université de Tunis El Manar,
- University of Lisbon, Grupo de Física Matemática,
- University of Madeira, Centro de Ciências Matemáticas,
- Société Mathématique de Tunisie,
- Sociedade Portuguesa de Matemática,
- Faculté des Sciences de Tunis.

We wish also to thank the authors for their contribution to a book of high quality, accessible to a large scientific public, as well as the colleagues who helped us with their anonymous and careful referee work.

The Editors,

ANA BELA CRUZEIRO, NOBUAKI OBATA, HABIB OUERDIANE
Lisbon / Sendai / Tunis, July 12, 2006