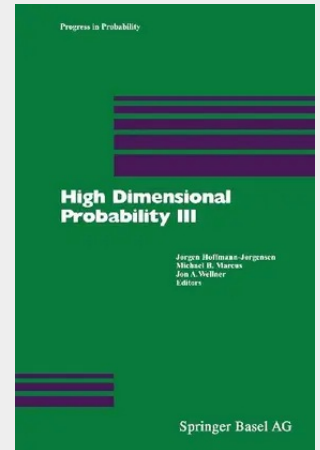


High Dimensional Probability III

The title High Dimensional Probability is an attempt to describe the many tributaries of research on Gaussian processes and probability in Banach spaces that started in the early 1970's. In each of these fields it is necessary to consider large classes of stochastic processes under minimal conditions. There are rewards in research of this sort. One can often gain deep insights, even about familiar processes, by stripping away details that in hindsight turn out to be extraneous. Many of the problems that motivated researchers in the 1970's were solved. But the powerful new tools created for their solution, such as randomization, isoperimetry, concentration of measure, moment and exponential inequalities, chaining, series representations and decoupling turned out to be applicable to other important areas of probability. They led to significant advances in the study of empirical processes and other topics in theoretical statistics and to a new approach to the study of aspects of Levy processes and Markov processes in general. Papers on these topics as well as on the continuing study of Gaussian processes and probability in Banach are included in this volume.

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