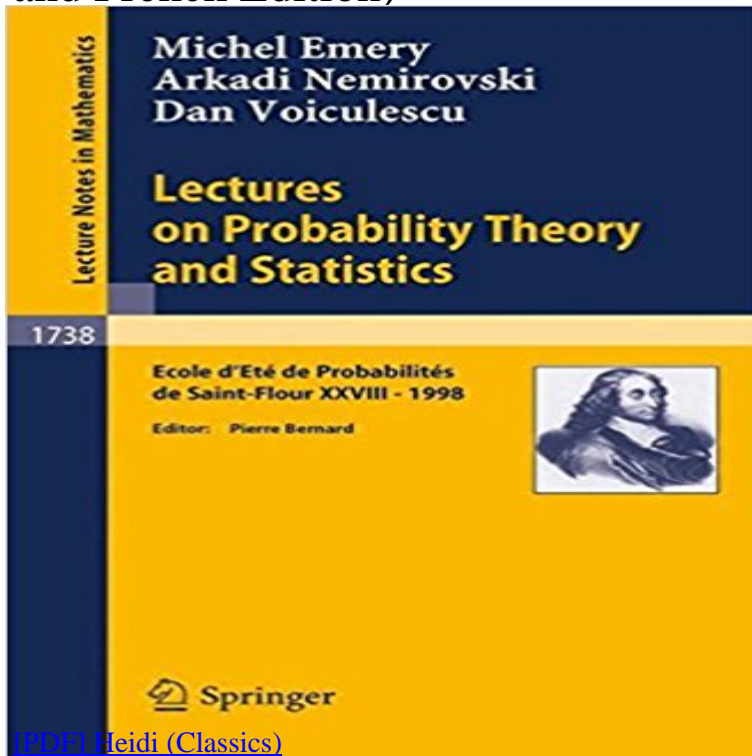


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This volume contains lectures given at the Saint-Flour Summer School of Probability Theory during 17th Aug. - 3rd Sept. 1998. The contents of the three courses are the following:- Continuous martingales on differential manifolds.- Topics in non-parametric statistics.- Free probability theory. The reader is expected to have a graduate level in probability theory and statistics. This book is of interest to PhD students in probability and statistics or operators theory as well as for researchers in all these fields. The series of lecture notes from the Saint-Flour Probability Summer School can be considered as an encyclopedia of probability theory and related fields.

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