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For the 100th Anniversary of Paul Lévy's birth, an international Colloquium on Stochastic Processes has been organized at the Ecole Polytechnique from June 22 to June 26, 1987, under the presidency of Professor L. SCHWARTZ.

The original papers in this volume are the texts of most of the invited talks.

This Colloquium has been well received by the international community of probabilists and a particularly rich set of contributions has been presented. The liveliest themas of the present development of the theory of stochastic processes have remarkable connections with Paul Lévy's works, as numerous talks have shown.

The help of the french National Center of Scientific Research and of the U.S. National Science Foundation as well as the support of Ecole Polytechnique were essential for the organization of this Colloquium.

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