Record Nr. UNINA9910789724903321 Autore Chen Zhen-Qing Titolo Symmetric Markov processes, time change, and boundary theory [[electronic resource] /] / Zhen-Qing Chen, Masatoshi Fukushima Princeton, N.J.,: Princeton University Press, 2011 Pubbl/distr/stampa 1-283-29094-4 **ISBN** 9786613290946 Edizione [Course Book] Descrizione fisica 1 online resource (496 p.) Collana London Mathematical Society monographs; ; v. 35 Altri autori (Persone) FukushimaMasatoshi Disciplina 519.233 Soggetti Markov processes Boundary value problems Dirichlet problem Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Front matter -- Contents -- Notation -- Preface -- Chapter One. Symmetric Markovian Semigroups and Dirichlet Forms -- Chapter Two. Basic Properties and Examples of Dirichlet Forms -- Chapter Three. Symmetric Hunt Processes and Regular Dirichlet Forms -- Chapter Four. Additive Functionals of Symmetric Markov Processes -- Chapter Five. Time Changes of Symmetric Markov Processes -- Chapter Six. Reflected Dirichlet Spaces -- Chapter Seven. Boundary Theory for Symmetric Markov Processes -- Appendix A. Essentials of Markov Processes -- Appendix B. Solutions To Exercises -- Notes --Bibliography -- Catalogue Of Some Useful Theorems -- Index This book gives a comprehensive and self-contained introduction to Sommario/riassunto the theory of symmetric Markov processes and symmetric quasiregular Dirichlet forms. In a detailed and accessible manner, Zhen-Qing Chen and Masatoshi Fukushima cover the essential elements and applications of the theory of symmetric Markov processes, including recurrence/transience criteria, probabilistic potential theory, additive functional theory, and time change theory. The authors develop the theory in a general framework of symmetric quasi-regular Dirichlet

forms in a unified manner with that of regular Dirichlet forms, emphasizing the role of extended Dirichlet spaces and the rich

interplay between the probabilistic and analytic aspects of the theory. Chen and Fukushima then address the latest advances in the theory, presented here for the first time in any book. Topics include the characterization of time-changed Markov processes in terms of Douglas integrals and a systematic account of reflected Dirichlet spaces, and the important roles such advances play in the boundary theory of symmetric Markov processes. This volume is an ideal resource for researchers and practitioners, and can also serve as a textbook for advanced graduate students. It includes examples, appendixes, and exercises with solutions.