

1. Record Nr.	UNINA9910789995003321
Autore	Fukushima Masatoshi <1935->
Titolo	Dirichlet forms and symmetric Markov processes [[electronic resource] /] / by Masatoshi Fukushima, Yoichi Oshima, Masayoshi Takeda
Pubbl/distr/stampa	Berlin ; ; New York, : De Gruyter, c2010
ISBN	1-283-16483-3 9786613164834 3-11-021809-7
Edizione	[2nd rev. and ext. ed.]
Descrizione fisica	1 online resource (500 p.)
Collana	De Gruyter studies in mathematics, , 0179-0986 ; ; 19
Classificazione	NQ 6000
Altri autori (Persone)	OshimaYoichi TakedaMasayoshi
Disciplina	519.2/33
Soggetti	Markov processes Dirichlet forms
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. Dirichlet forms -- pt. 2. Symmetric Markov processes.
Sommario/riassunto	This book contains an introductory and comprehensive account of the theory of (symmetric) Dirichlet forms. Moreover this analytic theory is unified with the probabilistic potential theory based on symmetric Markov processes and developed further in conjunction with the stochastic analysis based on additive functional. Since the publication of the first edition in 1994, this book has attracted constant interests from readers and is by now regarded as a standard reference for the theory of Dirichlet forms. For the present second edition, the authors not only revised the existing text, but also added sections on capacities and Sobolev type inequalities, irreducible recurrence and ergodicity, recurrence and Poincaré type inequalities, the Donsker-Varadhan type large deviation principle, as well as several new exercises with solutions. The book addresses to researchers and graduate students who wish to comprehend the area of Dirichlet forms and symmetric Markov processes.