

1. Record Nr.	UNINA9910792334003321
Autore	Schilling Rene L
Titolo	Bernstein functions [[electronic resource]] : theory and applications / / Rene L. Schilling, Renming Song, Zoran Vondracek
Pubbl/distr/stampa	Berlin, : Walter De Gruyter, c2010
ISBN	1-282-71469-4 9786612714696 3-11-021531-4
Descrizione fisica	1 online resource (327 p.)
Collana	De Gruyter studies in mathematics ; ; 37
Classificazione	SK 420
Altri autori (Persone)	SongRenming <1963-> VondracekZoran <1959->
Disciplina	515.7
Soggetti	Analytic functions Monotonic functions
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 (p. [291]-308) and index.
Nota di contenuto	Frontmatter -- Contents -- 1 Completely monotone functions -- 2 Stieltjes functions -- 3 Bernstein functions -- 4 Positive and negative definite functions -- 5 A probabilistic intermezzo -- 6 Complete Bernstein functions: representation -- 7 Complete Bernstein functions: properties -- 8 Thorin-Bernstein functions -- 9 A second probabilistic intermezzo -- 10 Special Bernstein functions and potentials -- 11 The spectral theorem and operator monotonicity -- 12 Subordination and Bochner's functional calculus -- 13 Potential theory of subordinate killed Brownian motion -- 14 Applications to generalized diffusions -- 15 Examples of complete Bernstein functions -- Backmatter
Sommario/riassunto	This text is a self-contained and unified approach to Bernstein functions and their subclasses, bringing together old and establishing new connections. Applications of Bernstein functions in different fields of mathematics are given, with special attention to interpretations in probability theory. An extensive list of complete Bernstein functions with their representations is provided. A self-contained and unified approach to the topic With applications to various fields of mathematics, such as probability theory, potential theory, operator theory, integral equations, functional calculi and complex analysis With

an extensive list of complete Bernstein functions. Additional material and corrections can be found on the authors' website.
