

1. Record Nr.	UNISA996466578103316
Autore	Böttcher Björn
Titolo	Lévy Matters III [[electronic resource]] : Lévy-Type Processes: Construction, Approximation and Sample Path Properties / / by Björn Böttcher, René Schilling, Jian Wang
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2013
ISBN	3-319-02684-4
Edizione	[1st ed. 2013.]
Descrizione fisica	1 online resource (XVIII, 199 p. 1 illus.)
Collana	Lévy Matters, A Subseries on Lévy Processes, , 2190-6637 ; ; 2099
Disciplina	519.282
Soggetti	Probabilities Mathematics Functional analysis Operator theory Probability Theory and Stochastic Processes Mathematics, general Functional Analysis Operator Theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	A Primer on Feller Semigroups and Feller Processes -- Feller Generators and Symbols -- Construction of Feller Processes -- Transformations of Feller Processes -- Sample Path Properties -- Global Properties -- Approximation -- Open Problems -- References -- Index.
Sommario/riassunto	This volume presents recent developments in the area of Lévy-type processes and more general stochastic processes that behave locally like a Lévy process. Although written in a survey style, quite a few results are extensions of known theorems, and others are completely new. The focus is on the symbol of a Lévy-type process: a non-random function which is the counterpart of the characteristic exponent of a Lévy process. The class of stochastic processes which can be associated with a symbol is characterized, various schemes constructing a stochastic process from a given symbol are discussed, and it is shown how one can use the symbol in order to describe the sample path

properties of the underlying process. Lastly, the symbol is used to approximate and simulate Lévy-type processes. This is the third volume in a subseries of the Lecture Notes in Mathematics called Lévy Matters. Each volume describes a number of important topics in the theory or applications of Lévy processes and pays tribute to the state of the art of this rapidly evolving subject with special emphasis on the non-Brownian world.
