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J.L. Doob

Classical Potential Theory and Its Probabilistic Counterpart



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Classical Potential Theory And Its Probabilistic Counterpart

J. L. Doob



Classical Potential Theory And Its Probabilistic Counterpart:

Classical Potential Theory and Its Probabilistic Counterpart J. L. Doob, 1984-01-30 Potential theory and certain aspects of probability theory are intimately related perhaps most obviously in that the transition function determining a Markov process can be used to define the Green function of a potential theory Thus it is possible to define and develop many potential theoretic concepts probabilistically a procedure potential theorists observe with jaundiced eyes in view of the fact that now as in the past their subject provides the motivation for much of Markov process theory However that may be it is clear that certain concepts in potential theory correspond closely to concepts in probability theory specifically to concepts in martingale theory For example superharmonic functions correspond to supermartingales More specifically the Fatou type boundary limit theorems in potential theory correspond to supermartingale convergence theorems the limit properties of monotone sequences of superharmonic functions correspond surprisingly closely to limit properties of monotone sequences of supermartingales certain positive superharmonic functions supermartingales are called potentials have associated measures in their respective theories and are subject to domination principles inequalities involving the supports of those measures in each theory there is a reduction operation whose properties are the same in the two theories and these reductions induce sweeping balayage of the measures associated with potentials and so on

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Classical Potential Theory and Its Probabilistic Counterpart Joseph L. Doob, 2012-12-06 From the reviews This huge book written in several years by one of the few mathematicians able to do it appears as a precise and impressive study not very easy to read of this bothsided question that replaces in a coherent way without being encyclopaedic a large library of books and papers scattered without a uniform language Instead of

summarizing the author gives his own way of exposition with original complements This requires no preliminary knowledge The purpose which the author explains in his introduction i e a deep probabilistic interpretation of potential theory and a link between two great theories appears fulfilled in a masterly manner M Brelot in *Metrika* 1986 Interaction Between Functional Analysis, Harmonic Analysis, and Probability Nigel Kalton, Elias Saab, Stephen Montgomery-Smith, 1995-10-12 Based on a conference on the interaction between functional analysis harmonic analysis and probability theory this work offers discussions of each distinct field and integrates points common to each It examines developments in Fourier analysis interpolation theory Banach space theory probability probability in Banach spaces and more Uncertainty in Economics Julia Köhn, 2017-07-04 In this book the author develops a new approach to uncertainty in economics which calls for a fundamental change in the methodology of economics It provides a comprehensive overview and critical appraisal of the economic theory of uncertainty and shows that uncertainty was originally conceptualized both as an epistemic and an ontological problem As a result of the economic professions attempt to become acknowledged as a science the more problematic aspect of ontological uncertainty has been neglected and the subjective probability approach to uncertainty became dominant in economic theory A careful analysis of ontological theories of uncertainty explains the blindness of modern economics to economic phenomena such as instability slumps or excessive booms Based on these findings the author develops a new approach that legitimizes a New Uncertainty Paradigm in economics *Functional Analysis for Probability and Stochastic Processes* Adam Bobrowski, 2005-08-11 This text is designed both for students of probability and stochastic processes and for students of functional analysis For the reader not familiar with functional analysis a detailed introduction to necessary notions and facts is provided However this is not a straight textbook in functional analysis rather it presents some chosen parts of functional analysis that can help understand ideas from probability and stochastic processes The subjects range from basic Hilbert and Banach spaces through weak topologies and Banach algebras to the theory of semigroups of bounded linear operators Numerous standard and non standard examples and exercises make the book suitable as a course textbook or for self study Encyclopaedia of Mathematics Michiel Hazewinkel, 2012-12-06 This ENCYCLOPAEDIA OF MATHEMATICS aims to be a reference work for all parts of mathematics It is a translation with updates and editorial comments of the Soviet Mathematical Encyclopaedia published by Soviet Encyclopaedia Publishing House in five volumes in 1977 1985 The annotated translation consists of ten volumes including a special index volume There are three kinds of articles in this ENCYCLOPAEDIA First of all there are survey type articles dealing with the various main directions in mathematics where a rather fine subdivision has been used The main requirement for these articles has been that they should give a reasonably complete up to date account of the current state of affairs in these areas and that they should be maximally accessible On the whole these articles should be understandable to mathematics students in their first specialization years to graduates from other mathematical areas and depending on the specific subject to specialists in other

domains of science engineers and teachers of mathematics These articles treat their material at a fairly general level and aim to give an idea of the kind of problems techniques and concepts involved in the area in question They also contain background and motivation rather than precise statements of precise theorems with detailed definitions and technical details on how to carry out proofs and constructions The second kind of article of medium length contains more detailed concrete problems results and techniques

Passage Times for Markov Chains R. Syski, 1992 This book is a survey of work on passage times in stable Markov chains with a discrete state space and a continuous time Passage times have been investigated since early days of probability theory and its applications The best known example is the first entrance time to a set which embraces waiting times busy periods absorption problems extinction phenomena etc Another example of great interest is the last exit time from a set The book presents a unifying treatment of passage times written in a systematic manner and based on modern developments The appropriate unifying framework is provided by probabilistic potential theory and the results presented in the text are interpreted from this point of view In particular the crucial role of the Dirichlet problem and the Poisson equation is stressed The work is addressed to applied probabilists and to those who are interested in applications of probabilistic methods in their own areas of interest The level of presentation is that of a graduate text in applied stochastic processes Hence clarity of presentation takes precedence over secondary mathematical details whenever no serious harm may be expected Advanced concepts described in the text gain nowadays growing acceptance in applied fields and it is hoped that this work will serve as a useful introduction Abstracted by Mathematical Reviews issue 94c

Modern Discrete Probability Sébastien Roch, 2024-01-18 A graduate level introduction to essential techniques and key examples in discrete probability with applications to data science

Introduction to Heat Potential Theory N. A. Watson, 2012 This book is the first to be devoted entirely to the potential theory of the heat equation and thus deals with time dependent potential theory Its purpose is to give a logical mathematically precise introduction to a subject where previously many proofs were not written in detail due to their similarity with those of the potential theory of Laplace's equation The approach to subtemperatures is a recent one based on the Poisson integral representation of temperatures on a circular cylinder Characterizations of subtemperatures in terms of heat balls and modified heat balls are proved and thermal capacity is studied in detail The generalized Dirichlet problem on arbitrary open sets is given a treatment that reflects its distinctive nature for an equation of parabolic type Also included is some new material on caloric measure for arbitrary open sets Each chapter concludes with bibliographical notes and open questions The reader should have a good background in the calculus of functions of several variables in the limiting processes and inequalities of analysis in measure theory and in general topology for Chapter 9

Quadrature Domains and Their Applications Peter Ebenfelt, Björn Gustafsson, Dmitry Khavinson, Mihai Putinar, 2006-03-10 Quadrature domains were singled out about 30 years ago by D Aharonov and H S Shapiro in connection with an extremal problem in function theory Since then a series of coincidental discoveries put this

class of planar domains at the center of crossroads of several quite independent mathematical theories e.g. potential theory, Riemann surfaces, inverse problems, holomorphic partial differential equations, fluid mechanics, operator theory. The volume is devoted to recent advances in the theory of quadrature domains illustrating well the multi-facet aspects of their nature. The book contains a large collection of open problems pertaining to the general theme of quadrature domains. **Random**

Walks and Physical Fields Yves Le Jan, 2024-07-01 This book presents fundamental relations between random walks on graphs and field theories of mathematical physics. Such relations have been explored for several decades and remain a rapidly developing research area in probability theory. The main objects of study include Markov loops, spanning forests, random holonomies, and covers, and the purpose of the book is to investigate their relations to Bose fields, Fermi fields, and gauge fields. The book starts with a review of some basic notions of Markovian potential theory in the simple context of a finite or countable graph, followed by several chapters dedicated to the study of loop ensembles and related statistical physical models. Then spanning trees and Fermi fields are introduced and related to loop ensembles. Next, the focus turns to topological properties of loops and graphs with the introduction of connections on a graph, loop holonomies, and Yang-Mills measure. Among the main results presented is an intertwining relation between merge and split generators on loop ensembles and Casimir operators on connections, and the key reflection positivity property for the fields under consideration. Aimed at researchers and graduate students in probability and mathematical physics, this concise monograph is essentially self-contained. Familiarity with basic notions of probability, Poisson point processes, and discrete Markov chains are assumed of the reader. **Seminar on Stochastic Processes, 1985** CINLAR, CHUNG, GETOOR, 2012-12-06 The 1985 Seminar on Stochastic Processes was held at the University of Florida, Gainesville, in March. It was the fifth seminar in a continuing series of meetings which provide opportunities for researchers to discuss current work in stochastic processes in an informal atmosphere. Previous seminars were held at Northwestern University, Evanston, and the University of Florida, Gainesville. The participants' enthusiasm and interest have resulted in stimulating and successful seminars. We thank them for it, and we also thank those participants who have permitted us to publish their research here. The seminar was made possible through the generous supports of the Division of Sponsored Research and the Department of Mathematics of the University of Florida and the Air Force Office of Scientific Research, Grant No. 82-0189. We are grateful for their support. Finally, the comfort and hospitality we enjoyed in Gainesville were due to the splendid efforts of Professor Zoran Pop Stojanovic, J. G.

Aspects of

Brownian Motion Roger Mansuy, Marc Yor, 2008-09-16 Stochastic calculus and excursion theory are very efficient tools for obtaining either exact or asymptotic results about Brownian motion and related processes. This book focuses on special classes of Brownian functionals including Gaussian subspaces of the Gaussian space of Brownian motion, Brownian quadratic functionals, Brownian local times, exponential functionals of Brownian motion with drift, time spent by Brownian motion below a multiple of its one-sided supremum. **Probability and Finance** Glenn Shafer, Vladimir Vovk, 2005-02-25 Provides a

foundation for probability based on game theory rather than measure theory A strong philosophical approach with practical applications Presents in depth coverage of classical probability theory as well as new theory *Selecta* Heinz Bauer, 2012-05-24 Heinz Bauer 1928 2002 was one of the prominent figures in Convex Analysis and Potential Theory in the second half of the 20th century The Bauer minimum principle and Bauer's work on Silov's boundary and the Dirichlet problem are milestones in convex analysis Axiomatic potential theory owes him what is known by now as Bauer harmonic spaces These *Selecta* collect more than twenty of Bauer's research papers including his seminal papers in Convex Analysis and Potential Theory Above his research contributions Bauer is best known for his art of writing survey articles Five of his surveys on different topics are reprinted in this volume Among them is the well known article Approximation and Abstract Boundary for which he was awarded with the Chauvenet Price by the American Mathematical Association in 1980

Counterexamples in Probability Jordan M. Stoyanov, 2014-01-15 While most mathematical examples illustrate the truth of a statement counterexamples demonstrate a statement's falsity Enjoyable topics of study counterexamples are valuable tools for teaching and learning The definitive book on the subject in regards to probability this third edition features the author's revisions and corrections plus a substantial new appendix 2013 edition *Gauge Field Theory and Complex Geometry* Yuri I. Manin, 2013-03-09 From the reviews focused mainly on complex differential geometry and holomorphic bundle theory This is a powerful book written by a very distinguished contributor to the field Contemporary Physics the book provides a large amount of background for current research across a spectrum of field requires effort to read but it is worthwhile and rewarding New Zealand Math Soc Newsletter The contents are highly technical and the pace of the exposition is quite fast Manin is an outstanding mathematician and writer as well perfectly at ease in the most abstract and complex situation With such a guide the reader will be generously rewarded *Physicalia* This new edition includes an Appendix on developments of the last 10 years by S Merkulov *Stochastic Neutron Transport* Emma Horton, Andreas E. Kyprianou, 2023-11-15 This monograph highlights the connection between the theory of neutron transport and the theory of non local branching processes By detailing this frequently overlooked relationship the authors provide readers an entry point into several active areas particularly applications related to general radiation transport Cutting edge research published in recent years is collected here for convenient reference Organized into two parts the first offers a modern perspective on the relationship between the neutron branching process NBP and the neutron transport equation NTE as well as some of the core results concerning the growth and spread of mass of the NBP The second part generalizes some of the theory put forward in the first offering proofs in a broader context in order to show why NBPs are as malleable as they appear to be *Stochastic Neutron Transport* will be a valuable resource for probabilists and may also be of interest to numerical analysts and engineers in the field of nuclear research *Strengthening the Linkages Between the Sciences and the Mathematical Sciences* National Research Council, Commission on Physical Sciences, Mathematics, and Applications, Committee on Strengthening the

Linkages Between the Sciences and the Mathematical Sciences, 2000-05-05 Over three hundred years ago Galileo is reported to have said The laws of nature are written in the language of mathematics Often mathematics and science go hand in hand with one helping develop and improve the other Discoveries in science for example open up new advances in statistics computer science operations research and pure and applied mathematics which in turn enabled new practical technologies and advanced entirely new frontiers of science Despite the interdependency that exists between these two disciplines cooperation and collaboration between mathematical scientists and scientists have only occurred by chance To encourage new collaboration between the mathematical sciences and other fields and to sustain present collaboration the National Research Council NRC formed a committee representing a broad cross section of scientists from academia federal government laboratories and industry The goal of the committee was to examine the mechanisms for strengthening interdisciplinary research between mathematical sciences and the sciences with a strong focus on suggesting the most effective mechanisms of collaboration Strengthening the Linkages Between the Sciences and the Mathematical Sciences provides the findings and recommendations of the committee as well as case studies of cross discipline collaboration the workshop agenda and federal agencies that provide funding for such collaboration

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