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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 super martingales 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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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, 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 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.

Probability Theory, an Analytic View Daniel W. Stroock, 1999. This revised edition is suitable for a first year graduate course on probability theory. It is intended for students with a good grasp of introductory undergraduate probability and is a reasonably sophisticated introduction to modern analysis for those who want to learn what these two topics have to say about each other. The first part of the book deals with independent random variables, Central Limit phenomena, the general theory of weak convergence and several of its applications, as well as elements of both the Gaussian and Markovian theory of measures on function space. The introduction of conditional expectation values is postponed until the second part of the book where it is applied to the study of martingales. This section also explores the connection between martingales and various aspects of classical analysis and the connections between Wiener's measure and classical potential theory.

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.

Classical and Modern Potential Theory and Applications K. GowriSankaran, 1994-04-30. Proceedings of the NATO Advanced Research Workshop Chateau de Bonas, France, July 25-31, 1993.

Publicationes mathematicae Kossuth Lajos Tudományegyetem. Matematikai Intézet, 1985.

Potential Theory - Selected Topics Hiroaki Aikawa, Mats Essen, 1996-09-13. The first part of these lectures

notes is an introduction to potential theory to prepare the reader for later parts which can be used as the basis for a series of advanced lectures seminars on potential theory harmonic analysis Topics covered in the book include minimal thinness quasiadditivity of capacity applications of singular integrals to potential theory L_p capacity theory fine limits of the Nagel Stein boundary limit theorem and integrability of superharmonic functions The notes are written for an audience familiar with the theory of integration distributions and basic functional analysis

Summer School in Potential Theory, Joensuu, 1990 Ilpo Laine, 1992

Current Trends in Potential Theory Dominique Bakry, 2005 This is the proceedings volume of two mathematical meetings on Potential Theory organized in Bucharest Romania in September 2002 and September 2003 It includes six survey articles and seven selected research papers covering the main topics of the conferences geometric aspects in potential theory Dirichlet structures stochastic analysis potential theory and Markov processes

Potential Theory, Surveys and Problems Josef Kral, Jaroslav Lukes, Ivan Netuka, Jiri Vesely, 1988-09-14 The volume comprises eleven survey papers based on survey lectures delivered at the Conference in Prague in July 1987 which covered various facets of potential theory including its applications in other areas The survey papers deal with both classical and abstract potential theory and its relations to partial differential equations stochastic processes and other branches such as numerical analysis and topology A collection of problems from potential theory compiled on the occasion of the conference is included with additional commentaries in the second part of this volume

Notices of the American Mathematical Society American Mathematical Society, 1984 Contains articles of significant interest to mathematicians including reports on current mathematical research

Journal of the Mathematical Society of Japan Nihon Sūgakkai, 2006

International Books in Print, 1997

Report, 1999

Bollettino della Unione matematica italiana, 1996

Annales de l'Institut Fourier, 1949

Technical Report Series of the Laboratory for Research in Statistics and Probability, 1990

Reviews in Complex Analysis, 1980-1986, 1989

Probability and Mathematical Statistics, 1995

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