## Index

affine process, 16, 20, 26, 30	— time, 151
anisotropic function space, 81, 112	— time estimate, 157
Aronson's estimates, 16	successful —, 151
	Courrège-v. Waldenfels theorem, 56, 70
Bernstein function, 44, 54, 108	covariance matrix, 43
Besov space, 141	
Beurling–Deny representation, 88	differential characteristics, 72
Blumenthal–Getoor–Pruitt index, 130, 135	diffusion, 16, 78, 82–83
bounded coefficients, 64	— with jumps, 72
bp-convergence, 13	Dirichlet form, 86
Brownian motion, 15, 25, 29, 44	gives Feller process, 91
coupling, 155	Dirichlet operator, 32, 87
not strongly continuous on $C_b$ , 20	dissipative, 32
	distribution (generalized function), 55
càdlàg modification, 26	drift coefficient, 43
$C_b$ -Feller property, 19	Dynkin's formula, 37
Chapman–Kolmogorov equations, 19	Dynkin–Kinney criterion, 37
characteristic exponent, 43, 52	Dynkin–Reuter lemma, 33
characteristic function, 41	
characteristic operator, 36	example
extends generator, 37	not strongly Feller, 22
closed operator, 29	of discontinuous symbol, 63
complete class, 74	of generators, 29–31, 167
completely monotone, 54	of processes, 25-26, 43-44, 71-72,
compound Poisson process, 44, 152	103–104, 138
conservative, 45, 64, 167	of semigroups, 15-17, 19-20, 43-44
criteria for —, 65	of symbols, 43-44, 59-61, 84, 138
constant coefficients, 60	transience/recurrence, 166-167
convolution semigroup, 15, 22, 25, 30, 42, 44	excessive, 107
core, 34	exit probability, 118–119, 121
— of Lévy generator, 48	extended generator, 36
— of O-U generator, 30	
sufficient conditions, 34	fast positiv, 56
coupling, 151	Feller generator, 28
— of Lévy process, 151, 153	domain, 34
— of subordinate process, 155	extension, 68
— property, 151	integro-differential form, 56

196 Index

mapping property, 97–98	Hausdorff dimension, 129
pseudo-differential form, 59	Hille-Yosida-Ray theorem, 32, 78
Feller process, 24	Hunt process, 89
— generated by SDE, 83	
— gives Dirichlet form, 90, 91	infinitely divisible, 42, 52
— is Itô process, 73	integro-differential operator, 48
— — solves SDE, 85	irreducible, 163
asymptotic behaviour, 134, 135	Itô process, 72
càdlàg modification, 26	
conservative, 65	jump measure, 43, 73
exit probability, 118-119, 121	
exponential moment, 127	Kato condition, 114
generated by SDE, 83	killing rate, 43
mean exit time, 120, 124	Kolmogorov equation, 93
solution of martingale problem, 97	
Feller property, 15, 27	Lévy
$C_b$ - — —, 19	— density, 16
strong — —, 22, 114, 115, 153	— measure, 43, 73
Feller semigroup, 15, 18	— process (with killing), 44
see also semigroup,	— system, 73
$C_b$ - — —, 19	— triplet, 43, 52
extension to $L^p$ , 38–39	Lévy process, 15, 25, 44, 88
strong — —, 22	— with killing, 44
vs. $C_b$ -Feller semigroup, 21, 75	coupling, 151, 153
vs. Feller resolvent, 28	operator core for — —, 48
vs. strong Feller semigroup, 22, 23	subordinate — —, 110
Feynman-Kac formula, 113	Lévy-Itô decomposition, 50
Fourier multiplier, 46	Lévy–Khintchine formula, 43, 52
Fourier transform, 41	for a subordinator, 108
inverse — —, 41	proof, 58
full class, 74	life-time, 24
full generator, 35	Liouville property, 159
fundamental solution, 93	local operator, 37, 56, 88
	log-Sobolev inequality, 147
generator, 28	Lyapunov function, 165
characteristic operator, 36	
core, 34	martingale problem, 96
extended —, 36	localization, 100
full —, 35	well posedness, 96
local operator, 37–38	maximal inequality, 120, 122
local part, 56	mean exit time, 120, 124
non-local part, 56	moment, 127
of a Feller process, 56, 59	
of a Lévy process, 46, 48	Nash inequality, 146
of a Newtonian system, 167	negative definite function, 51
of an affine process, 31	negative definite symbol, 60
of an O-U process, 30	
pointwise —, 33	Orlicz space, 23
subordinate —, 109	Ornstein-Uhlenbeck process, 16, 25, 30, 44,
weak —, 33	59, 159
h-transform, 107	p-variation, 136
Hartman–Wintner condition, 157	petite set, 163
Has'minskii's lemma, 114	Plancherel's identity, 41

Index 197

Poincaré inequality, 148 Poisson process, 15, 19, 22, 25, 29, 44 positive definite, 50 conditionally — —, 51 positive maximum principle (PMP), 32, 55 as limit of Dirichlet operators, 32 limit of Dirichlet operators, 32 potential, 114 potential operator, 27 prèsque positif, 56	vs. strong continuity, 26 stochastic differential equation — generates Feller process, 83 strong continuity, 17–18 vs. stochastic continuity, 26 subordinate process, 108 subordination, 108, 154 — generator, 109 — preserves functional inequality, 146 functional calculus, 109
pseudo-differential operator, 60	subordinator, 16, 26, 44 supermedian, 107
recurrent, 163 resolvent, 27, 31 — equation, 27	symbol, 46, 60 — of a Feller process, 60, 66, 70
— operator, 27 — operator, 27 Riesz representation theorem, 18	<ul> <li>of a Lévy process, 66</li> <li>of a stochastic process, 71</li> <li>of an SDE, 83</li> </ul>
sector condition, 87, 89, 121 semigroup, 14 adjoint —, 39 conservative —, 14, 23–24 contraction —, 14, 169 convolution —, 42 exponential formula, 27 Feller —, 15 inversion formula, 27	bounded coefficients, 64 continuity in $x$ , 63, 65 defines differential characteristics, 73 describes mapping property, 97–98 negative definite —, 60 probabilistic formula, 70 smoothness in $\xi$ , 53, 81–82 smoothness in $x$ , 81–82 subordinate —, 110
Lipschitz —, 172 Markov —, 14	T-model, 163 time change, 106
norm continuous —, 19	transient, 163
positive —, 14 strongly continuous —, 15, 17–18, 169	transition function, 24
sub-Markov —, 14	translation invariant, 42, 88
subordinate —, 108	Triebel–Lizorkin space, 141
symmetric —, 38	truncation function, 43
uniformly equi-bounded —, 169 vaguely continuous —, 15, 42 semimartingale, 72 — characteristics, 72	ultracontractivity, 22 vs. strong Feller property, 22
differential characteristics, 72 shift semigroup, 15, 19, 22, 25, 29, 44 Sobolev space, 78, 110, 139 spatially homogeneous, 25	vague convergence, 13 vanishing at infinity, 13 variable coefficients, 60
stable semigroup, 15, 25, 29, 44 stochastic continuity, 26	wavelet basis, 143 weak convergence, 13, 14, 33