

Kiyosi Itô · Henry P. McKean, Jr.

Diffusion Processes and their Sample Paths



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Kiyosi Itô, Henry P. Jr. McKean



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Diffusion Processes and their Sample Paths Kiyosi Itô, Henry P. Jr. McKean, 1974-01-01 Since its first publication in 1965 in the series Grundlehren der mathematischen Wissenschaften this book has had a profound and enduring influence on research into the stochastic processes associated with diffusion phenomena Generations of mathematicians have appreciated the clarity of the descriptions given of one or more dimensional diffusion processes and the mathematical insight provided into Brownian motion Now with its republication in the Classics in Mathematics it is hoped that a new generation will be able to enjoy the classic text of It and McKean Diffusion Processes and Their Sample Paths Kiyosi Itô, Henry P. McKean, 1965

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Introduction to the Theory of Diffusion Processes Nikolaï Vladimirovich Krylov, 1995 Focusing on one of the major branches of probability theory this book treats the large class of processes with continuous sample paths that possess the Markov property The exposition is based on the theory of stochastic analysis which uses such notions as stochastic differentials and stochastic integrals The diffusion processes discussed are interpreted as solutions of Itô's stochastic integral equations The book is designed as a self contained introduction requiring no background in the theory of probability or even in measure theory In particular the theory of local continuous martingales is covered without the introduction of the idea of conditional expectation Krylov covers such subjects as the Wiener process and its properties the theory of stochastic integrals stochastic differential equations and their relation to elliptic and parabolic partial differential equations Kolmogorov's equations and methods for proving the smoothness of probabilistic solutions of partial differential equations With many exercises and thought provoking problems this book would be an excellent text for a graduate course in diffusion processes and related subjects *Diffusion Processes and Related Topics in Biology* Luigi M. Ricciardi, 1977-05 These notes are based on a one quarter course given at the Department of Biophysics and Theoretical Biology of the University of Chicago in 1976 The course was directed to graduate students in the Division of Biological Sciences with interests in population biology and neurobiology Only a slight acquaintance with probability and differential equations is required of the reader Exercises are interwoven with the text to encourage the reader to play a more active role and thus facilitate his digestion of the material One aim of these notes is to provide a heuristic approach using as little mathematics as possible to certain aspects of the theory of stochastic processes that are being increasingly employed in some of the population biology and neurobiology literature While the subject may be classical the novelty here lies in the approach and point of view particularly in the applications such as the approach to the neuronal firing problem and its related diffusion approximations It is a pleasure to thank Professors Richard C Lewontin and Arnold J F Siegert for their interest and support and Mrs Angell Pasley for her excellent and careful typing I PRELIMINARIES 1 Terminology and Examples Consider an experiment specified by a the

experiment's outcomes forming the space S by certain subsets of S called events and by the probabilities of these events

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Sebastian Andres, 2009-08 In recent years diffusion processes with reflection have been subject of active research in the field of probability theory and stochastic analysis where such reflected processes arise in quite various manners The present work deals with two rather different types of reflected diffusion processes In the first part we prove pathwise differentiability results for Skorohod SDEs with respect to the initial condition in particular we consider processes on convex polyhedrons with oblique reflection at the boundary as well as processes on bounded smooth domains with normal reflection In the second part a particle approximation of the Wasserstein diffusion is established where the approximating process can be interpreted as a system of interacting Bessel processes with small Bessel dimension More precisely we introduce a reversible particle system whose associated empirical measure process converges weakly to the Wasserstein diffusion in the high density limit Moreover we prove regularity properties of the approximating system in particular Feller properties using tools from harmonic analysis on weighted Sobolev spaces **Diffusion Processes** Merle Henry Jacobs, 1935 *Diffusion*

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