Contents

Author's	s Preface	vii
Translat	cor's Foreword	ix
Chapter	1. Basic Concepts	1
1.1.	Measure Theoretic Probability (1) Intuitive Background	1
1.2.	Probability Distribution	3
1.3.	Measure Theoretic Probability (2) Mathematical Structure	6
1.4.	Distribution Function, Characteristic Function, Mean, Variance	8
1.5.	Stochastic Process	13
Chapter	2. Additive Processes	15
2.1.	Definition of Additive Process	15
2.2.	Examples of Additive Processes	16
2.3.	Inequalities Concerning Sums of Independent Random Variables	17
2.4.	0-1 Law	19
2.5.	Convergence of Additive Sequences	21
2.6.	Dispersion	24
2.7.	Simple Properties of Additive Processes	28
2.8.	Separability of Stochastic Processes	32
2.9.	Separable Poisson Processes	33
2.10.		36
2.11.	Additive Processes Continuous in Probability and Infinitely Divisible	
	Distributions	39
2.12.		43
2.13.		44
2.14.	Various Methods for Construction of Poisson Processes	47
2.15.	Compound Poisson Processes	49
2.16.	Stable Distributions and Stable Processes	50
Chapter	3. Stationary Processes	57
3.1.	Definition of Stationary Process	57
3.2.	$eq:Preliminary Material Related to Investigations of Stationary\ Processes$	58
3.3.	Spectral Decomposition of Weakly Stationary Processes	60
3.4.	Spectral Decomposition of Sample Processes of Weakly Stationary	
	Processes	62
3.5.	Ergodic Theorem Concerning Strongly Stationary Processes	64
3.6.	Complex Normal System	67
3.7.	Normal Stationary Processes	71
3.8.	Wiener Integrals and Multiple Wiener Integrals	73

v

vi CONTENTS

3.9. Ergodicity of Normal Stationary Processes	74
3.10. Generalizations of Stationary Processes	77
Chapter 4. Markov Processes	85
4.1. Conditional Probability	85
4.2. Conditional Expectation	86
4.3. Martingales	88
4.4. Transition Probabilities	88
4.5. Semi-Groups and Dual Semi-Groups Associated with Transition	00
Probabilities	90
4.6. Hille-Yosida Theory (i)	92
4.7. Hille-Yosida Theory (ii). Construction of Semi-Group	95
4.8. Generators of Transition Probabilities (i). General Theory	98
4.9. Generators of Transition Probabilities (ii). Examples	101
4.10. Markov Processes (i). Markov Property	104
4.11. Markov Processes (ii). Properties of Sample Processes	106
4.12. Markov Processes (iii). Strong Markov Property	108
4.13. Markov Times	112
4.14. Dynkin's Theorem on Generators	115
4.15. Examples of Markov Processes	117
4.16. Temporally Homogeneous Additive Processes	120
4.17. Birth and Death Processes	121
Chapter 5. Diffusion	127
5.1. Diffusive Points	127
5.2. Ray's Theorem	127
5.3. Local Generators	130
5.4. Classification of One-Dimensional Diffusive Points	132
5.5. Feller's Canonical Scale	134
5.6. Feller's Canonical Measure	138
5.7. Feller's Canonical Form	139
5.8. Local Generators at Generalized Shunts	143
5.9. Distribution of the First Passage Time	145
5.10. Classical Diffusion Processes	148
5.11. Classification of Boundary Points with Respect to Feller's Operator	
$D_m D_s^+$	151
5.12. Particular Solutions of the Homogeneous Equation $(\lambda - D_m D_s^+)u = 0$)
$(\lambda > 0)$	153
5.13. General Solutions of the Homogeneous Equation $(\lambda - D_m D_s^+)u = 0$	
$(\lambda > 0)$	155
5.14. Solutions of the Non-Homogeneous Equation $(\lambda - D_m D_s^+)g = f$	159
5.15. Distributions of Various Quantities Associated with $x^{(a)}(t)$ in a	
Regular Interval	162
5.16. Behavior of a Process at the Boundaries of a Regular Interval	164
Postscript	169