CONTENTS

Preface xi

Fluctuations of the Wiener sausage for surfaces
Isaac Chavel, Edgar Feldman and Jay Rosen 1

A review of recent and older results on the absolute continuity of harmonic measure
Michael Cranston and Carl Mueller 9

Constructing stochastic flows: some examples
R. W. R. Darling 21

Spectral and function theory for combinatorial Laplacians
Jozef Dodziuk and Leon Karp 25

On deciding whether a surface is parabolic or hyperbolic
Peter G. Doyle 41

A solvable stochastic control problem in spheres
Tyrone E. Duncan 49

Brownian motion and the ends of a manifold
K. David Elworthy 55

On holomorphic diffusions and plurisubharmonic functions
Masatoshi Fukushima 65

Leading terms in the asymptotics of the heat equation
Peter B. Gilkey 79

Probability theory and differential equations
Joseph Glover 87

Brownian motion and Riemannian geometry
Pei Hsu 95

First-order asymptotics of the principal eigenvalue of tubular neighborhoods
Leon Karp and Mark Pinsky 105

Martingales on manifolds and harmonic maps
Wilfrid Kendall 121

Harmonic functions on Riemannian manifolds
Yuri Kifer 159

Quantitative and geometric applications of the Malliavin calculus
Remi Leandre 173

An independence property of Brownian motions
Ming Liao 197

Stochastic parallel translation for Riemannian Brownian motion conditioned to hit a fixed point of a sphere
Ming Liao and Mark Pinsky 203

Probabilistic interpretation of Hadamard's variational formulas
Peter March 211

A counterexample for Brownian motion on manifolds
Carl Mueller 217

Using random motion to study quasiregular functions
Berndt Øksendal 223

Skew-product decompositions of Brownian motions
E. J. Pauwels and L. C. G. Rogers 237

Local stochastic differential geometry
Mark Pinsky 263

Transience and recurrence for multidimensional diffusions: a survey and a recent result
Ross Pinsky 273

Semigroup domination and vanishing theorems
Steven Rosenberg 287

The Iwasawa decomposition and the limiting behavior of Brownian motion on a symmetric space of non-compact type
John C. Taylor 303

Green's function and harmonic functions on manifolds
N. Th. Varopoulos 333