Contents

1	Hyp	erfinite Dirichlet Forms 1
	1.1	Hyperfinite Quadratic Forms
	1.2	Domain of the Symmetric Part
	1.3	Resolvent of the Symmetric Part 17
	1.4	Weak Coercive Quadratic Forms 26
	1.5	Hyperfinite Dirichlet Forms
	1.6	Hyperfinite Representations
	1.7	Weak Coercive Quadratic Forms, Revisited
2	Pote	ntial Theory
	2.1	Exceptional Sets
		2.1.1 Exceptional Sets
		2.1.2 Co-Exceptional Sets
	2.2	Excessive Functions and Equilibrium Potentials
	2.3	Capacity Theory
	2.4	Relation of Exceptionality and Capacity Theory
	2.5	Measures of Hyperfinite Energy Integrals
	2.6	Internal Additive Functionals and Associated Measures 102
	2.7	Fukushima's Decomposition Theorem 107
		2.7.1 Decomposition Under the Individual
		Probability Measures P_i
		2.7.2 Decomposition Under the Whole Measure P 118
	2.8	Internal Multiplicative Functionals 120
		2.8.1 Internal multiplicative functionals
		2.8.2 Subordinate Semigroups 121
		2.8.3 Subprocesses 122
		2.8.4 Feynman-Kac Formulae 123
	2.9	Alternative Expression of Hyperfinite Dirichlet Forms 124
	2.10	Transformations of Symmetric Dirichlet Forms

xiii



3	Stan	dard Representation Theory	129
	3.1	Standard Parts of Hyperfinite Markov Chains	130
		3.1.1 Inner Standard Part of Sets	131
		3.1.2 Strong Markov Processes and Modified	
		Standard Parts	136
	3.2	Hyperfinite Dirichlet Forms and Markov Processes	145
		3.2.1 Separation of Points	146
		3.2.2 Nearstandardly Concentrated Forms	151
		3.2.3 Quasi-Continuity	155
		3.2.4 Construction of Strong Markov Processes	160
4	Con	struction of Markov Processes	165
	4.1	Main Result	166
	4.2	Hyperfinite Lifts of Quasi-Regular Dirichlet Forms	170
	4.3	Relation with Capacities	177
	4.4	Path Regularity of Hyperfinite Markov Chains	180
	4.5	Quasi-Continuity and Nearstandard Concentration	181
	4.6	Construction of Strong Markov Processes	192
	4.7	Necessity for Existence of Dual Tight Markov Processes	197
5	Hyp	perfinite Lévy Processes and Applications	199
	5.1	Standard Lévy Processes	200
	5.2	Characterizing Hyperfinite Lévy Processes	203
	5.3	Hyperfinite Lévy Processes: Standard Parts	217
	5.4	Hyperfinite Lévy-Khintchine Formula	224
	5.5	Representation Theorem for Lévy Processes	232
	5.6	Extensions and Applications	239
6	Gen	ericity of Loeb Path Spaces	243
	6.1	Adapted Probability Logic	244
	6.2	Universality, Saturation, Homogeneity	245
	6.3	Hyperfinite Adapted Spaces	246
	6.4	Probability Logic and Markov Processes	247
\mathbf{A}	ppene	dix	249
	A.1	General Topology	249
	A.2	Structure of *R	250
	A.3	Internal Sets and Saturation	251
	A.4	Loeb Measure	252
	A.5	Linear Spaces	253
н	stori	cal Notes	255
			200
Re	eferer	nces	263
No	otatic	on Index	281
In	dex .		283