

Table of Contents

Preface	V
On Kolmogorov's equations for finite dimensional diffusions	
N.V. Krylov	1
1. Solvability of Itô's stochastic equations	1
2. Markov property of solutions	8
2.1 Regular equations	8
2.2 Some properties of Euler's approximations	11
2.3 Markov property	15
3. Conditional version of Kolmogorov's equation	16
4. Differentiability of solutions of stochastic equations with respect to initial data	21
4.1 Estimating moments of solutions of Itô's equations	22
4.2 Smoothness of solutions depending on a parameter	26
4.3 Estimating moments of derivatives of solutions	31
4.4 The notions of L -continuity and L -differentiability	33
4.5 Differentiability of certain expectations depending on a parameter	36
5. Kolmogorov's equation in the whole space	42
5.1 Stratified equations	43
5.2 Sufficient conditions for regularity	46
5.3 Kolmogorov's equation	48
6. Some integral approximations of differential operators	53
7. Kolmogorov's equations in domains	58
L^p-analysis of finite and infinite dimensional diffusion operators	
Michael Röckner	65
1. Introduction	65
2. Solution of Kolmogorov equations via sectorial forms	66
2.1 Preliminaries	66
2.2 Sectorial forms	68
2.3 Sectorial forms on $L^2(E; m)$	70
2.4 Examples and Applications	72

3.	Symmetrizing measures	78
3.1	The classical finite dimensional case	78
3.2	Representation of symmetric diffusion operators	80
3.3	Ornstein–Uhlenbeck type operators.	81
3.4	Operators with non–linear drift.	83
4.	Non-sectorial cases: perturbations by divergence free vector fields	86
4.1	Diffusion operators on $L^p(E; m)$	86
4.2	Solution of Kolmogorov equations on $L^1(E; m)$	88
4.3	Uniqueness problem.	92
4.4	Concluding remarks.	95
5.	Invariant measures: regularity, existence and uniqueness	96
5.1	Sectorial case	96
5.2	Non–sectorial cases	99
6.	Corresponding diffusions and relation to Martingale problems	103
6.1	Existence of associated diffusions	103
6.2	Solution of the martingale problem	105
6.3	Uniqueness	105
7.	Appendix	106
7.1	Kolmogorov equations in $L^2(E; \mu)$ for infinite dimensional manifolds E : a case study from continuum statistical mechanics	106
7.2	Ergodicity	110

Parabolic equations on Hilbert spaces

J. Zabczyk	117
1. Preface	117
2. Preliminaries	119
2.1 Linear operators	119
2.2 Measures and random variables	123
2.3 Wiener process and stochastic equations	127
3. Heat Equation	130
3.1 Introduction	131
3.2 Regular initial functions	135
3.3 Gross Laplacian	137
3.4 Heat equation with general initial functions	139
3.5 Generators of the heat semigroups	143
3.6 Nonparabolicity	147
4. Transition semigroups	149
4.1 Transition semigroups in the space of continuous functions	150
4.2 Transition semigroups in spaces of square summable functions	154
5. Heat equation with a first order term	157
5.1 Introduction	158
5.2 Regular initial functions	159
5.3 General initial functions	163
5.4 Range condition and examples	170

6. General parabolic equations. Regularity	174
6.1 Convolution type and evaluation maps	174
6.2 Solutions of stochastic equations	178
6.3 Space and time regularity of generalized solutions	179
6.4 Strong Feller property	181
7. General parabolic equations. Uniqueness.	186
7.1 Uniqueness for the heat equation	186
7.2 Uniqueness in the general case	187
8. Parabolic equations in open sets	191
8.1 Introduction	191
8.2 Main theorem	192
8.3 Estimates of the exit probabilities	195
9. Applications	198
9.1 HJB equation of stochastic control	198
9.2 Solvability of HJB equation	202
9.3 Kolmogorov's equation in mathematical finance	204
10. Appendix	206
10.1 Implicit function theorems	206