Appendices

A Tables

Penalisation functional	(Integrability conditions)	References	Limiting Martingale
① L_t, *local time at 0* $(h(L_t), t \geq 0)$	$\int_0^\infty h(y)dy = 1$	[RVY,II] Chap. 1	$h(L_t)\|X_t\| + \int_{L_t}^\infty h(y)dy$
$(h^+(L_t)1_{X_t>0}$ $+h^-(L_t)1_{X_t<0}, t \geq 0)$	$\frac{1}{2}\int_0^\infty (h^+(y) + h^-(y)) = 1$	[RVY,II]	$h^+(L_t)X_t^+ + h^-(L_t)X_t^-$ $+\frac{1}{2}\int_{L_t}^\infty (h^+ + h^-)(y)dy$
$L_t^{a_1}$ local time in a_1 $L_t^{a_2}$ local time in a_2 $(f(L_t^{a_1})g(L_t^{a_2}), t \geq 0)$	$\iint_{\mathbb{R}_+ \times \mathbb{R}_+} f(x)g(y)\boldsymbol{\nu}_0^{a_1,a_2}(dx, dy) = 1$	Chap. 2	$\iint_{\mathbb{R}_+ \times \mathbb{R}_+} f(L_t^{a_1} + \ell_1)g(L_t^{a_2} + \ell_2)$ $\boldsymbol{\nu}_{X_t}^{a_1,a_2}(d\ell_1, d\ell_2)$ (See Sec. 2.6 for the explicit form of the measure $\boldsymbol{\nu}_x^{a_1,a_2}$ and the martingale associated to this penalisation
② S_t, one-sided supremum $(h(S_t), t \geq 0)$	$\int_0^\infty h(y)dy = 1$	[RVY,II] Chap. 1	$h(S_t)(S_t - X_t) + \int_{S_t}^\infty h(y)dy$
$(h(S_{g_t}), t \geq 0)$	$\int_0^\infty h(y)dy = 1$	[RY,VIII]	$\frac{1}{2}h(S_{g_t})\|X_t\| + h(S_t)(S_t - X_t^+)$ $+ \int_{S_t}^\infty h(y)dy$
$(h(S_{g_t})1_{X_t>0}, t \geq 0)$	$\int_0^\infty h(y)dy = 1$	[RY,VIII]	$h(S_{g_t})X_t^+ + h(S_t)(S_t - X_t^+)$ $+ \int_{S_t}^\infty h(y)dy$

$(h^+(S_{g_t})1_{X_t>0}$ $+h^-(S_{g_t})1_{X_t<0}, t \geq 0)$	$\int_0^\infty (h^+ + h^-)(y)dy = 1$	[RY,VIII]	$h^+(S_{g_t})X_t^+ + h^+(S_t)(S_t - X_t^+)$ $+h^-(S_t)(S_t - X_t) + \int_{S_t}^\infty (h^+ + h^-)(y)dy$
$(h(S_{d_t}), t \geq 0)$	$\int_0^\infty h(y)dy = 1$	[RY,VIII]	$h(S_t)(S_t - X_t) + \int_{S_t}^\infty h(y)dy$
③ $D_t^{[a,b]} =$ *number of downcrossings on the interval* $[a,b](a<b)$ $\Delta h(n) := h(n) - h(n+1)$ $(\Delta h(D_t^{[a,b]}), t \geq 0)$	$h : \mathbb{R}_+ \to [0,1]$ h decreasing, $h(0) = 1, h(+\infty) = 0$	[RVY,II]	$\sum_{n\geq 0} \Big\{ 1_{[\sigma_{2n},\sigma_{2n+1}[}(t) \Big[\frac{h(n)}{2} \left(1 + \frac{b - X_t}{b-a}\right) + \frac{h(1+n)}{2} \left(\frac{X_t - a}{b-a}\right) \Big] + 1_{[\sigma_{2n+1},\sigma_{2n+2}[}(t) \Big[\frac{h(n+1)}{2} \left(1 + \frac{b-X_t}{b-a}\right) + \frac{h(n)}{2} \left(\frac{X_t - a}{b-a}\right) \Big] \Big\}$ $\sigma_{2n} := \inf\{t \geq \sigma_{2n-1}, X_t < a\}$, $\sigma_{2n+1} = \inf\{t \geq \sigma_2 n; X_t > b\}$ $D_t^{[a,b]} = \sum_{n\geq 1} 1_{(\sigma_{2n}\leq t)}$
④ $A_t^q = \int_0^t q(X_s)ds$ $= \int_{\mathbb{R}} L_t^y q(dy)$ $\left(\exp\left(-\frac{\lambda}{2} A_t^q\right), t \geq 0\right)$	$\int_{\mathbb{R}} (1+\|x\|)q(dx) < \infty$	[RVY,I] Chap. 1 [RVY,I] Chap. 1	$\frac{\varphi_{\lambda q}(X_t)}{\varphi_{\lambda q}(0)} \exp\left(-\frac{\lambda}{2} A_t^q\right)$, $\varphi_{\lambda q}$ solution of : $\varphi'' = \lambda q \varphi, \varphi'(+\infty) = -\varphi'(-\infty) = \sqrt{\frac{2}{\pi}}$
$(h(A_t^q), t \geq 0)$	h with "subexponential" decay at $+\infty$ $\int_{\mathbb{R}_+} h(y)\nu_0(dy) = 1$	Chap. 2	$\int_0^\infty h(A_t^q + y)\boldsymbol{\nu}_{X_t}(dy)$

(continued)

(continued)

$\widetilde{q} = (q_1, q_2, q_3)$ $(X_t, t \geq 0)$ *reflected* *Brownian motion* $A_t^{\widetilde{q}} := \int_0^{g_t} q_1(X_s)ds$ $+ \int_{g_t}^{t} q_2(X_s)ds + \int_t^{d_t} q_3(X_s)ds$ $\left(\exp\left(-\frac{1}{2}A_t^{\widetilde{q}}\right), t \geq 0\right)$	$\int_0^\infty (1+x)q_i(dx) < \infty$ $i = 1, 2, 3$	Chap. 2	$-\phi'_{q_1}(0_+)\psi_{q_2}(X_t)$ $\exp\left(-\frac{1}{2}\int_0^{g_t} q_1(X_u)du - \frac{1}{2}\int_{g_t}^{t} q_2(X_u)du\right)$ $+\phi_{q_1}(X_t)\exp\left(-\frac{1}{2}\int_0^t q_1(X_u)du\right)$ ϕ_{q_i} and ψ_{q_i} solutions, on $\mathbb{R}_+$, of : $\phi'' = q_i\phi, \psi'' = q_i\psi$ and : $\phi_{q_i}(0) = 1, \phi_i$ decreasing $\psi_{q_i}(0) = 0, \psi'_{q_i}(0) = 1$
$(L_t^\bullet) = (L_t^y, y \in \mathbb{R})$ $(h(L_t^\bullet), t \geq 0)$	$h : \mathcal{E}(\mathbb{R} \to \mathbb{R}_+) = \widetilde{\Omega} \to \mathbb{R}_+$ h infinite "subexponential" at infinity $\int_{\widetilde{\Omega}} h(\ell)\mathbf{\Lambda}_0(d\ell) = 1$	Chap. 2	$\int_{\widetilde{\Omega}} h(L_t^\bullet + \ell)\mathbf{\Lambda}_{X_t}(d\ell)$ See Chap. 2 for the explicit form of the measures $(\mathbf{\Lambda}_x, x \in \mathbb{R})$
⑤ $V_{g_t}^{(1)}$ = *length of the longest* *excursion before* g_t $(h((V_{g_t}^{(1)})^{1/2}), t \geq 0)$ $(X_t, t \geq 0)$: reflected BM	$\int_0^\infty zh'(z)dz = -1$	[RVY,VII] Chap. 3	$\sqrt{\frac{2}{\pi}}(h((V_{g_t}^{(1)})^{1/2})\lvert X_t\rvert + h_1(A_t)\phi\left(\frac{\lvert X_t\rvert}{\sqrt{(V_{g_t}^{(1)} - A_t)_+}}\right)$ $+\sqrt{\frac{2}{\pi}}\int_0^{\frac{\lvert X_t\rvert}{\sqrt{(V_{g_t}^{(1)} - A_t)_+}}} h_1\left(A_t + \frac{X_t^2}{v^2}\right)\exp\left(-\frac{v^2}{2}\right)dv$ $A_t := t - g_t; \phi(x) := \sqrt{\frac{2}{\pi}}\int_x^\infty \exp\left(-\frac{u^2}{2}\right)du$ $h_1(x) := -\int_{\sqrt{x}}^\infty zh'(z)dz$

$V_{g_t}^{(n)}$: *length of the n^{th} longest excursion before g_t* $(1_{(V_{g_t}^{(n)} \le x)}, t \ge 0)$ $(X_t, t \ge 0)$: reflected Brownian motion	x fixed	Chap. 3	$1_{(V_{g_t}^{(n)} \le x)} \left[\frac{\lvert X_t \rvert}{n\sqrt{x}} \sqrt{\frac{2}{\pi}} + \frac{1}{n} 1_{A_t \le x} \left[\phi\left(\frac{\lvert X_t \rvert}{\sqrt{x - A_t}} \right) - 1 \right] \right] + \left(1 - \frac{\Gamma_t^x}{n}\right)_+$ $A_t := t - g_t; \phi(x) := \sqrt{\frac{2}{\pi}} \int_x^\infty \exp\left(-\frac{u^2}{2}\right) du$ $\Gamma_t^x := \sharp\{u \le t; A_u = x\}$
$V_t^{(n)}$: *length of the n^{th} longest excursion before t* $(1_{(V_t^{(n)} \le x)}, t \ge 0)$ $n \ge 2, (X_t, t \ge 0)$: reflected Brownian motion	x fixed	Chap. 3	$1_{(V_{g_t}^{(n-1)} \le x)} \left[\frac{\lvert X_t \rvert}{(n-1)\sqrt{x}} \sqrt{\frac{2}{\pi}} + \frac{1}{n} 1_{A_t \le x} \left[\phi\left(\frac{\lvert X_t \rvert}{\sqrt{x - A_t}} \right) - 1 \right] \right] + \left(1 - \frac{\Gamma_t^x}{n-1}\right)_+$ $A_t := t - g_t; \phi(x) := \sqrt{\frac{2}{\pi}} \int_x^\infty \exp\left(-\frac{u^2}{2}\right) du$ $\Gamma_t^x := \sharp\{u \le t; A_u = x\}$
$V_{d_t}^{(n)}$: *length of the n^{th} longest excursion before d_t* $(1_{(V_{d_t}^{(n)} \le x)}, t \ge 0)$ $n \ge 2, (X_t, t \ge 0)$: reflected Brownian motion	x fixed	Chap. 3	$1_{(V_{g_t}^{(n-1)} \le x)} \left[\frac{\lvert X_t \rvert}{(n-1)\sqrt{x}} \sqrt{\frac{2}{\pi}} + \frac{1}{n} 1_{A_t \le x} \left[\phi\left(\frac{\lvert X_t \rvert}{\sqrt{x - A_t}} \right) - 1 \right] \right] + \left(1 - \frac{\Gamma_t^x}{n-1}\right)_+$ $A_t := t - g_t; \phi(x) := \sqrt{\frac{2}{\pi}} \int_x^\infty \exp\left(-\frac{u^2}{2}\right) du$ $\Gamma_t^x := \sharp\{u \le t; A_u = x\}$
$(V_{g_t}^{(1)}, ..., V_{g_t}^{(n)})$ *list of the n first excursions before g_t, ranked in decreasing order* $(1_{(V_{g_t}^{(1)} \le x_1)} .... 1_{(V_{g_t}^{(n)} \le x_n)}, t \ge 0)$	$x_1 \ge x_2 \ge ... \ge x_n$ fixed	Chap. 3	See Section 3.9 of Chap. 3 for the explicit form of the martingale $(M_t^{n, x_1, \dots, x_n})$ associated to this penalisation

B Some Commutative Diagrams

The penalisation process has remarkable "continuity" properties. Here are some illustrations via some examples.
1) Convergence of the number of excursions greater than ε towards the local time at 0 ($x > 0$ fixed, see Chap. 3)

$$\begin{array}{ccc} \left(1_{(V_t^{(n)} \le xn^{-2})}, t \ge 0\right) & \xrightarrow[t \to \infty]{\text{Penalisation of } P} & Q^{x,xn^{-2}} \\ n \to \infty \Big\downarrow \text{a.s.} & & \Big\downarrow n \to \infty \\ \left(\mathbf{1}_{L_t \le \sqrt{\frac{\pi x}{2}}}, t \ge 0\right) & \xrightarrow[t \to \infty]{\text{Penalisation of } P} & \widetilde{Q}^x \end{array}$$

with :

$$\begin{aligned} Q^{x,xn^{-2}}_{|\mathcal{F}_t} &:= M_t^{x,xn^{-2}} \bullet P_{|\mathcal{F}_t} \\ \widetilde{Q}^x_{|\mathcal{F}_t} &:= \widetilde{M}_t^x \bullet P_{|\mathcal{F}_t} \end{aligned}$$

and : $M_t^{x,xn^{-2}}$

$$= \mathbf{1}_{(n^2 V_{g_t}^{(n)} \le x)} \left[\sqrt{\frac{2}{\pi}} \frac{|X_t|}{n(xn^{-2})^{1/2}} + \left(\Phi\left(\frac{|X_t|}{\sqrt{x - A_t}}\right) - 1\right)\right] + \left(1 - \frac{\Lambda_t^{xn^{-2}}}{n}\right)^+$$

$$\xrightarrow[n \to \infty]{\text{a.s.}} \widetilde{M}_t^x := h_x(L_t)|X_t| + \int_{L_t}^{\infty} h_x(y) dy$$

with $h_x(y) := \sqrt{\frac{2}{\pi x}} 1_{[0, \sqrt{\frac{\pi x}{2}}]}(y)$.

2) Convergence of the number of downcrossings towards the local time at 0 (see [RVY,II])
Let $G : \mathbb{R}_+ \to [0,1]$, G of class C^1, decreasing and such that $G(0) = 1$, $G(+\infty) = 0$. Let $(D_t^\varepsilon, t \ge 0)$ the number of downcrossings on the interval $[0, \varepsilon]$ ($\varepsilon > 0$) :

$$\begin{aligned} \sigma_{2n}^\varepsilon &:= \inf\{t \ge \sigma_{2n-1}^\varepsilon, X_t < 0\} \\ \sigma_{2n+1}^\varepsilon &:= \inf\{t \ge \sigma_{2n}^\varepsilon, X_t > \varepsilon\} \\ D_t^\varepsilon &:= \sum_{n \ge 0} 1_{(\sigma_{2n}^\varepsilon \le t)} \end{aligned}$$

Let $\Delta^{\varepsilon}G(n) := G(2\varepsilon n) - G(2\varepsilon(n+1))$

$$\begin{array}{ccc}
\left(\frac{\Delta^{\varepsilon}G(D_t^{\varepsilon})}{\varepsilon}\,,\ t \geq 0\right) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{\varepsilon,G} \\
\varepsilon\downarrow 0 \Big\downarrow \text{a.s.} & & \Big\downarrow \varepsilon\downarrow 0 \\
(-G'(L_t)\,,\ t \geq 0) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{-G'}
\end{array}$$

with :

$$Q^{\varepsilon,G}_{|\mathcal{F}_t} = M_t^{\varepsilon,G}\bullet P_{|\mathcal{F}_t}$$
$$Q^{-G'}_{|\mathcal{F}_t} = M_t^{-G'}\bullet P_{|\mathcal{F}_t}$$

and :

$$\begin{aligned}
M_t^{\varepsilon,G} \;&=\; \sum_{n\geq 0}\Bigg\{1_{[\sigma^{\varepsilon}_{2n},\sigma^{\varepsilon}_{2n+1}[}(t)\left[\frac{G(2\varepsilon n)}{2}\left(1-\frac{\varepsilon - X_t}{\varepsilon}\right)+\frac{G(2\varepsilon(1+n))}{2}\frac{X_t}{\varepsilon}\right]\\
&\qquad +1_{[\sigma^{\varepsilon}_{2n+1},\sigma^{\varepsilon}_{2n+2}[}(t)\left[\frac{G(2\varepsilon(1+n))}{2}\left(1+\frac{\varepsilon - X_t}{2}\right)+\frac{G(2\varepsilon n)}{2}\frac{X_t}{2}\right]\Bigg\}\\
&\xrightarrow[\varepsilon\to 0]{\text{a.s.}} M_t^{-G'} = -G'(L_t)|X_t| + \int_{L_t}^{\infty} -G'(y)dy
\end{aligned}$$

3) Convergence of $\dfrac{1}{2\varepsilon}\displaystyle\int_0^t 1_{[-\varepsilon,\varepsilon]}(X_s)ds$ *towards the local time at 0 (see Chap. 1, Item A and Chap. 2, Corollary 2.10)*

i) Let $q^{\varepsilon} := \dfrac{1}{2\varepsilon}1_{[-\varepsilon,\varepsilon]}$, $A_t^{q^{\varepsilon}} = \dfrac{1}{2\varepsilon}\displaystyle\int_0^t 1_{[-\varepsilon,\varepsilon]}(X_s)ds$.

Let $h : \mathbb{R}_+ \to \mathbb{R}_+$ continuous with "subexponential" decay at infinity:

$$\begin{array}{ccc}
(h(A_t^{q^{\varepsilon}}), t \geq 0) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{q^{\varepsilon},h} \\
\varepsilon\downarrow 0 \Big\downarrow \text{a.s.} & & \Big\downarrow \varepsilon\downarrow 0 \\
(h(L_t)\,,\ t \geq 0) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & \widetilde{Q}^{h}
\end{array}$$

with :

$$Q^{q^{\varepsilon},h}_{|\mathcal{F}_t} = M_t^{q^{\varepsilon},h}\bullet P_{|\mathcal{F}_t}$$
$$\widetilde{Q}^{h}_{|\mathcal{F}_t} = \widetilde{M}_t^{h}\bullet P_{|\mathcal{F}_t}$$

and :

$$\begin{aligned} M_t^{q^\varepsilon,h} &= \int_0^\infty h(L_t^{q^\varepsilon}+y)\boldsymbol{\nu}^{q^\varepsilon}_{X_t}(dy) \\ &\underset{t\to\infty}{\longrightarrow} \widetilde{M}_t^h = \int_0^\infty h(L_t+y)\boldsymbol{\nu}_{X_t}(dy) \end{aligned}$$

with $\boldsymbol{\nu}_x(dy) = \sqrt{\frac{2}{\pi}} 1_{[0,\infty[}(y)dy + \sqrt{\frac{2}{\pi}}|x|\delta_0(dy)$.

ii) Following the same idea, let $q^a = 1_{[-a,0]}$ and $A_t^{q^a} = \int_0^t 1_{[-a,0]}(X_s)ds \xrightarrow[a\to\infty]{\text{a.s.}} \int_0^t 1_{X_s<0}ds := A_t^-$.
Let $h : \mathbb{R}_+ \to \mathbb{R}_+$ continuous with "subexponential" decay at infinity:

$$\begin{array}{ccc} (h(A_t^{q^a}), t\geq 0) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{q^a,h} \\ a\to+\infty \Big\downarrow \text{a.s.} & & \Big\downarrow a\to+\infty \\ (h(A_t^-),\ t\geq 0) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{-,h} \end{array}$$

with :

$$\begin{aligned} Q^{q^{a,h}}_{|\mathcal{F}_t} &= M_t^{a,h}\bullet P_{|\mathcal{F}_t} \\ Q^{-,h}_{|\mathcal{F}_t} &= M_t^{-,h}\bullet P_{|\mathcal{F}_t} \end{aligned}$$

and :

$$\begin{aligned} M_t^{a,h} &= \int_0^\infty h(A_t^{q^a}+y)\boldsymbol{\nu}^{q^a}_{X_t}(dy) \\ &\xrightarrow[a\to\infty]{\text{a.s.}} \int_0^\infty h(A_t^-+y)\boldsymbol{\nu}^-_{X_t}(dy) = M_t^{-,h} \end{aligned}$$

with $\boldsymbol{\nu}^-_x(dy) := x_+\sqrt{\frac{2}{\pi}}\delta_0(dy) + \frac{1}{\pi}\exp\left(-\frac{(x_-)^2}{2y}\right) 1_{[0,\infty[}(y)\frac{dy}{\sqrt{y}}$ (see Chap. 2, Example 2.4.5.d).

4) "Projectivity" of probabilities $Q^{n,x_1,\dots,x_n}$ (see Chap. 3, Remark 9.4)
Let n fixed, and $V_{g_t}^{(1)} \geq \dots \geq V_{g_t}^{(n)}$ the sequence of the n longest excursions before g_t, ranked in decreasing order. Let $x_1 \geq x_2 \geq \dots \geq x_{n-1} \geq x_n$ fixed.

$$\begin{array}{ccc}
\left(1_{(V^{(1)}_{g_t}\le x_1,\dots,V^{(n)}_{g_t}\le x_n)}, t\ge 0\right) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{(n,x_1,\dots,x_n)} \\
x_1,x_2,\dots,x_{n-1}\to+\infty \Big\downarrow \text{a.s.} & & \Big\downarrow x_1,x_2,\dots,x_{n-1}\to+\infty \\
\left(1_{(V^{(n)}_{g_t}\le x_n)}, t\ge 0\right) & \xrightarrow[t\to\infty]{\text{Penalisation of } P} & Q^{(n,x_n)}
\end{array}$$

with :

$$\begin{aligned}
Q^{(n,x_1,\dots,x_n)}_{|\mathcal{F}_t} &= M^{(n,x_1,\dots,x_n)}_t \bullet P_{|\mathcal{F}_t} \\
Q^{(n,x_n)}_{|\mathcal{F}_t} &:= M^{(n,x_n)}_t \bullet P_{|\mathcal{F}_t}
\end{aligned}$$

where $M^{(n,x_1,\dots,x_n)}_t$ is defined in Section 3.9 of Chap. 3 and where :

$$\begin{aligned}
M^{(n,x_1,\dots,x_n)}_t \xrightarrow[x_1,x_2,\dots,x_{n-1}\to+\infty]{\text{a.s.}} & 1_{(V^{(n)}_{g_t}\le x)}\left[\sqrt{\frac{2}{\pi x}}|X_t|\right. \\
& \left. +\frac{1}{n}1_{A_t\le x}\left(\Phi\left(\frac{|X_t|}{\sqrt{x-A_t}}\right)-1\right)\right]+\left(1-\frac{\Delta^x_t}{n}\right)^+
\end{aligned}$$

(see Section 3.5 of Chap. 3).

C Index of Main Notations

- $a^+ = a\vee 0$, $a^- = (-a)\vee 0$, $|a| = a^+ + a^-$
- sgn(x)=1 if $x\ge 0$, $= -1$ if $x<0$
- Γ the Gamma function : $\Gamma(t)=\int_0^\infty e^{-u}u^{t-1}du$ $(t\ge 0)$
- J_ν the Bessel function of index ν
- K_ν the MacDonald function of index ν
- I_ν the modified Bessel function of index ν
- $\Phi(\alpha,\gamma;\bullet)$ the confluent hypergeometric function of index α,γ
- K the Markov kernel defined by : $Kf(y)=\displaystyle\int_0^\infty \frac{z}{y}\exp\left(-\frac{z^2}{2y}\right)f(z)dz$

- Δ the Laplace operator
- $\widetilde{\Delta}$ the Laplace Beltrami operator on the unit sphere
- $\Phi(x) = \int_0^x \varphi(y)dy$, with φ Borel, positive and $\varphi \in L^1(\mathbb{R}_+, dx)$

****

- f_Z the density of the r.v. Z
- S_β an exponential r.v. with mean $1/\beta$
- $\boldsymbol{e} \overset{\text{(law)}}{=} S_1$ a standard exponential r.v.
- $(T_1, T_2, ..., T_n, ...)$ the sequence of jumps of a standard Poisson process
- $(\rho_1, \rho_2, ..., \rho_n, ...) \overset{\text{(law)}}{=} \left(\frac{T_1}{T_2}, \frac{T_2}{T_3}, ..., \frac{T_n}{T_{n+1}}, ...\right)$ a sequence of independent r.v. where ρ_n is beta $(n, 1)$ distributed (for any $n \geq 1$)
- γ_α a gamma (α) r.v. with density : $f_{\gamma_\alpha}(x) = \frac{1}{\Gamma(\alpha)} e^{-x} x^{\alpha-1} 1_{[0,\infty[}(x)$

****

- $\mathcal{C}(I \to I')$ the space of continuous functions from I to I'
- $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}), (X_t, \mathcal{F}_t)_{t\geq 0}, \mathcal{F}_\infty, P_x(x \in \mathbb{R}))$ or $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}), (X_t, \mathcal{F}_t)_{t\geq 0}, \mathcal{F}_\infty, W_x(x \in \mathbb{R}))$ the canonical Brownian motion of dimension 1
- P_x (or W_x) the Wiener measure s.t. $P_x(X_0 = x) = 1$
- $P = P_0$, $W = W_0$
- $(X_t, t \geq 0)$ the coordinate process : $X_t(\omega) = \omega(t)$, $\omega \in \mathcal{C}(\mathbb{R}_+ \to \mathbb{R})$
- $(\mathcal{F}_t, t \geq 0)$ the natural filtration
- $(\mathcal{G}_t, t \geq 0)$ an enlarged filtration of $(\mathcal{F}_t, t \geq 0)$
- $\mathcal{F}_\infty = \bigvee_{t\geq 0} \mathcal{F}_t$
- $b(\mathcal{F}_t)$ the space of bounded real valued $\mathcal{F}_t$-measurable functions
- θ_t the usual time translation operator : $X_s \circ \theta_t = X_{s+t}$ $(s, t \geq 0)$

- $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}^d), (X_t, \mathcal{F}_t)_{t\geq 0}, \mathcal{F}_\infty, P_x^{(d)}(x \in \mathbb{R}^d))$ or $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}^d), (X_t, \mathcal{F}_t)_{t\geq 0}, \mathcal{F}_\infty, W_x^{(d)}(x \in \mathbb{R}^d))$ the canonical Brownian motion of dimension d

- $P_x^{(d)}$ (or $W_x^{(d)}$) the d-dimensional Wiener measure s.t. $P_x^{(d)}(X_t = x) = 1$

- $P_x^{(1)} = P_x$, $W_x^{(1)} = W_x$

- $P^{(d)} = P_0^{(d)}$, $W^{(d)} = W_0^{(d)}$

- $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}), |X_t|, t \geq 0, P_x, x \in \mathbb{R}_+)$ the canonical reflecting Brownian motion

- $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}_+), (R_t, \mathcal{F}_t)_{t\geq 0}, \mathcal{F}_\infty, P_x^{(d)}, x \in \mathbb{R}_+)$ the canonical d-dimensional Bessel process

- $P_0^{(3)}$ the law of the 3-dimensional Bessel process started at 0

- $(\mathcal{C}(\mathbb{R}_+ \to \mathbb{R}_+), (R_t, \mathcal{F}_t)_{t\geq 0}, \mathcal{F}_\infty, P_x^{(\alpha)}, x \in \mathbb{R}_+)$ the canonical Bessel process of dimension $d = 2(1-\alpha)$, with $0 < \alpha < 1$

- $P_x^{(\alpha)}$ the law of the d-dimensional Bessel process started at x $(x \geq 0, d = 2(1-\alpha), 0 < \alpha < 1)$

- $(b_u, 0 \leq u \leq 1)$ the standard Brownian bridge

- $(r_u^{(\alpha)}, 0 \leq u \leq 1)$ or $(r_u, 0 \leq u \leq 1)$ the standard Bessel bridge of dimension $d = 2(1-\alpha)$, with $0 < \alpha < 1$

- $(m_u^{(\alpha)}, 0 \leq u \leq 1) := \left(\frac{1}{\sqrt{t - g_t}} R_{g_t + (t-g_t)u}; 0 \leq u \leq 1\right)$ the Bessel meander, where $(R_s, s \geq 0)$ is a d-dimensional Bessel process of dimension $d = 2(1-\alpha)$, with $0 < \alpha < 1$

- $(m_u, 0 \leq u \leq 1) \overset{(\mathrm{d})}{=} (m_u^{(1/2)}, 0 \leq u \leq 1)$
$$:= \left(\frac{1}{\sqrt{t - g_t}} \left|X_{g_t + (t-g_t)u}\right|; 0 \leq u \leq 1\right)$$
the Brownian meander, where $(X_s, s \geq 0)$ is a Brownian motion

- $(M_t, t \geq 0)$ a generic notation for a positive martingale

- $(S_t := \sup_{s \leq t} X_s, t \geq 0)$ the one-sided supremum process of X

- $(L_t, t \geq 0)$ (or $(L_t^0, t \geq 0)$) the continuous process of local time at level 0

- $(\tau_\ell, \ell \geq 0)$ the right continuous inverse of $(L_t, t \geq 0)$:
  $\tau_\ell := \inf\{t \geq 0; L_t > \ell\}$

- $(L_t^y, t \geq 0, y \in \mathbb{R})$ the bicontinuous family of local times

- $T_a := \inf\{t \geq 0; X_t = a\} \quad (a \in \mathbb{R})$

- $P_r^{(\alpha)}(T_0 < u) = \Phi^{(\alpha)}\left(\frac{r}{\sqrt{u}}\right) \quad (r, u \geq 0)$ with :
  $\Phi^{(\alpha)}(r) := P(\sqrt{2\gamma_\alpha} > r) = \frac{1}{\Gamma(\alpha)} \int_{r^2/2}^{\infty} e^{-u} u^{\alpha-1} du \quad (\alpha \in]0,1[, r \geq 0)$

- $\Phi^{(1/2)}(r) = \sqrt{\frac{2}{\pi}} \int_r^\infty e^{-x^2/2} dx$

- $(D_t^{[a,b]}, t \geq 0)$ the process of downcrossings on the interval $[a, b]$ $(a < b)$

- $(J_t, t \geq 0) := (\inf_{s \geq t} R_s, t \geq 0)$, the future infimum process of $(R_s, s \geq 0)$, where $(R_s, s \geq 0)$ is a d-dimensional Bessel process $(d > 2)$

- q a positive Radon measure on $\mathbb{R}$ (or on $\mathbb{R}^2$)

- φ_q a particular solution of Sturm-Liouville equation
$$\varphi'' = q\varphi \qquad (\text{or } \Delta\varphi = q\varphi)$$

- $\mathcal{I} = \{q; 0 < \int_{\mathbb{R}} (1 + |x|) q(dx) < \infty\}$

- q_+ the restriction of q to $\mathbb{R}_+$

- q_- the image by the application $x \to -x$ of the restriction of q to $\mathbb{R}_-$

- $\mathcal{I}_+ = \{q,$ positive measure on $\mathbb{R}_+$ s.t. $0 < \int_{\mathbb{R}_+} (1 + x) q(dx) < \infty\}$

- $< q, \ell >:= \int_{\mathbb{R}} \ell(y) q(dy)$ (q Radon measure on $\mathbb{R}$, $\ell \in \widetilde{\Omega} := \mathcal{C}(\mathbb{R} \to \mathbb{R}_+)$)

- $A_t^{(q)} := \int_{\mathbb{R}} L_t^y q(dy) \left(= \int_0^t q(X_s) ds \text{ if } q \text{ is absolutely continuous}\right)$

- $g_t := \sup\{s \leq t; X_s = 0\} \quad (t \geq 0)$
- $d_t := \inf\{s \geq t; X_s = 0\} = t + T_0 \circ \theta_t \quad (t \geq 0)$
- $(A_t, t \geq 0) = (t - g_t, t \geq 0)$ the age (of excursions) process
- $T_x^A := \inf\{t \geq 0; A_t > x\} \quad (x \geq 0); T_x^A \geq x$ a.s.
- $V_{g_t}^{(1)}$ (or Σ_t) the length of the longest excursion above 0 before g_t
- $A_t^* = \sup_{s \leq t} A_s = V_{g_t}^{(1)} \vee (t - g_t)$
- $d_t - g_t$ the length of the excursion straddling t
- $\overrightarrow{V_{g_t}} = (V_{g_t}^{(1)}, V_{g_t}^{(2)}, ..., V_{g_t}^{(n)}, ...)$ the sequence of lengths of excursions above 0, before g_t, ranked by decreasing order $\left(\sum_i V_{g_t}^{(i)} = g_t\right)$
- $\overrightarrow{V_t} = (V_t^{(1)}, V_t^{(2)}, ..., V_t^{(n)}, ...)$ the sequence of lengths of excursions above 0, before t, ranked by decreasing order $\Big(t - g_t$ is an element of this sequence and $\sum_i V_t^{(i)} = t\Big)$
- $\overrightarrow{V_{d_t}} = (V_{d_t}^{(1)}, V_{d_t}^{(2)}, ..., V_{d_t}^{(n)}, ...)$ the sequence of lengths of excursions above 0, before d_t, ranked by decreasing order $\left(\sum_i V_{d_t}^{(i)} = d_t\right)$
- $\overrightarrow{v} = (v^{(1)}, v^{(2)}, ..., v^{(n)}, ...)$ the sequence of lengths of excursions above 0, ranked by decreasing order, of a Bessel bridge of dimension $d = 2(1 - \alpha), 0 < \alpha < 1$
- $\mathcal{S}^{\downarrow} = \{\sigma = (\sigma_1, \sigma_2, ..., \sigma_n, ...); \sigma_1 \geq \sigma_2 \geq ... \geq \sigma_n \geq ... \geq 0\}$
- $P_{\alpha,\beta}$ the Poisson Dirichlet distribution with parameter (α, β) $(\alpha, \beta \geq 0)$
- $\mathrm{BES}_x(d)$: the law of the Bessel process of dimension d, starting from x
- $P_0^{(3)} = \mathrm{BES}_0^{(3)}$
- $P_x^{(\alpha)} = \mathrm{BES}_x^{1-\frac{d}{2}}$ $(0 < d < 2, d = 2(1 - \alpha))$

- $H(P,Q)$ the Hellinger distance between the probabilities P and Q
- $(\lambda(t), t \geq 0)$ a normalisation function

****

- $(\mathbf{\Lambda}_x, x \in \mathbb{R})$ a family of positive and σ-finite measures on $\widetilde{\Omega} = \mathcal{C}(\mathbb{R} \to \mathbb{R}_+)$
- $\mathbf{\Lambda} = \mathbf{\Lambda}_0$
- $(\boldsymbol{\nu}_x^{(q)}, x \in \mathbb{R})$ a family of positive and σ-finite measures on $\mathbb{R}_+$, associated with $q \in \mathcal{I}$
- $\boldsymbol{\nu}_x^{(q)}$ is the image of $\mathbf{\Lambda}_x$ by the application $i_q : \widetilde{\Omega} \to \mathbb{R}_+$, $i_q(\ell) = < \ell, q >$
- $\boldsymbol{\nu}^{(q)} = \boldsymbol{\nu}_0^{(q)}$
- $(\mathbf{W}_x, x \in \mathbb{R})$ a family of positive and σ-finite measures on $(\mathcal{C}([0,\infty[, \mathbb{R}), \mathcal{F}_\infty)$
- $\mathbf{W} = \mathbf{W}_0$ “the master measure” defined by Prop. 2.4, Chap. 2
- $\mathbf{\Lambda}_x$ is the image of $\mathbf{W}_x$ by the application Θ (: local time at infinity) :

$$\mathcal{C}([0,\infty[, \mathbb{R}) \to \mathcal{C}(\mathbb{R} \to \mathbb{R}_+)$$
$$\Theta(X_t, t \geq 0) = (L_\infty^y, y \in \mathbb{R})$$

- $\mathbf{\Pi}$ a positive and σ-finite measure on $\mathcal{S}^\downarrow$

D Classification of Rigorous Results and Meta-theorems in this Volume

For ease of the reader, we have classified in three categories the results found in this monograph.

Category 1: Results which are fully proven, either in this monograph or in one of the references e.g. [RVY,i]; i=I,...X.

Category 2: Results which depend on the validity of Conjecture **(C)**, p. 148.

Category 3: Meta-results, that is: results which we conjecture, and which necessitate precise hypotheses under which they may be proven.

Here are the precise entries for this classification:

Category 1:

a) Examples 0.1, 0.2, 0.3, 0.4, 0.5, 0.13, 0.15, 0.18, 0.20, 0.21, 0.22, 0.23i), 0.24, 0.25; 4.2, 4.3, 4.4

b) Remarks 2.11, 2.19

c) Propositions 1.7, 1.13, 1.18, 1.20; 2.2, 2.4; 3.2, 3.3, 3.6, 3.7, 3.18, 3.29

d) Corollaries 2.6, 2.7, 2.9

e) Theorems 0.9, 0.10, 0.11, 0.12, 0.16; 1.1, 1.2, 1.3, 1.4, 1.5, 1.6, 1.8, 1.9, 1.10, 1.12, 1.14, 1.19, 1.21; 2.1, 2.4*, 2.5, 2.12, 2.13, 2.18; 3.1, 3.4i), 3.5, 3.10, 3.13, 3.16, 3.19, 3.23, 3.25, 3.28; 4.5, 4.7, 4.9, 4.10, 4.12, 4.14, 4.15, 4.16, 4.18

Category 2:

a) Example 0.23i)

b) Remark 1.17

c) Propositions 1.15, 3.22

d) Theorems 1.16, 3.4ii), 3.8, 3.9, 3.15

Category 3:

- Meta-theorem of penalisation (Section 0.3)
- Generic Theorem (Section 4.1)
- Corollary 2.10

Lecture Notes in Mathematics

For information about earlier volumes
please contact your bookseller or Springer
LNM Online archive: springerlink.com

Vol. 1785: J. Arias de Reyna, Pointwise Convergence of Fourier Series (2002)
Vol. 1786: S. D. Cutkosky, Monomialization of Morphisms from 3-Folds to Surfaces (2002)
Vol. 1787: S. Caenepeel, G. Militaru, S. Zhu, Frobenius and Separable Functors for Generalized Module Categories and Nonlinear Equations (2002)
Vol. 1788: A. Vasil'ev, Moduli of Families of Curves for Conformal and Quasiconformal Mappings (2002)
Vol. 1789: Y. Sommerhäuser, Yetter-Drinfel'd Hopf algebras over groups of prime order (2002)
Vol. 1790: X. Zhan, Matrix Inequalities (2002)
Vol. 1791: M. Knebusch, D. Zhang, Manis Valuations and Prüfer Extensions I: A new Chapter in Commutative Algebra (2002)
Vol. 1792: D. D. Ang, R. Gorenflo, V. K. Le, D. D. Trong, Moment Theory and Some Inverse Problems in Potential Theory and Heat Conduction (2002)
Vol. 1793: J. Cortés Monforte, Geometric, Control and Numerical Aspects of Nonholonomic Systems (2002)
Vol. 1794: N. Pytheas Fogg, Substitution in Dynamics, Arithmetics and Combinatorics. Editors: V. Berthé, S. Ferenczi, C. Mauduit, A. Siegel (2002)
Vol. 1795: H. Li, Filtered-Graded Transfer in Using Noncommutative Gröbner Bases (2002)
Vol. 1796: J.M. Melenk, hp-Finite Element Methods for Singular Perturbations (2002)
Vol. 1797: B. Schmidt, Characters and Cyclotomic Fields in Finite Geometry (2002)
Vol. 1798: W.M. Oliva, Geometric Mechanics (2002)
Vol. 1799: H. Pajot, Analytic Capacity, Rectifiability, Menger Curvature and the Cauchy Integral (2002)
Vol. 1800: O. Gabber, L. Ramero, Almost Ring Theory (2003)
Vol. 1801: J. Azéma, M. Émery, M. Ledoux, M. Yor (Eds.), Séminaire de Probabilités XXXVI (2003)
Vol. 1802: V. Capasso, E. Merzbach, B. G. Ivanoff, M. Dozzi, R. Dalang, T. Mountford, Topics in Spatial Stochastic Processes. Martina Franca, Italy 2001. Editor: E. Merzbach (2003)
Vol. 1803: G. Dolzmann, Variational Methods for Crystalline Microstructure – Analysis and Computation (2003)
Vol. 1804: I. Cherednik, Ya. Markov, R. Howe, G. Lusztig, Iwahori-Hecke Algebras and their Representation Theory. Martina Franca, Italy 1999. Editors: V. Baldoni, D. Barbasch (2003)
Vol. 1805: F. Cao, Geometric Curve Evolution and Image Processing (2003)
Vol. 1806: H. Broer, I. Hoveijn. G. Lunther, G. Vegter, Bifurcations in Hamiltonian Systems. Computing Singularities by Gröbner Bases (2003)
Vol. 1807: V. D. Milman, G. Schechtman (Eds.), Geometric Aspects of Functional Analysis. Israel Seminar 2000-2002 (2003)
Vol. 1808: W. Schindler, Measures with Symmetry Properties (2003)
Vol. 1809: O. Steinbach, Stability Estimates for Hybrid Coupled Domain Decomposition Methods (2003)
Vol. 1810: J. Wengenroth, Derived Functors in Functional Analysis (2003)
Vol. 1811: J. Stevens, Deformations of Singularities (2003)
Vol. 1812: L. Ambrosio, K. Deckelnick, G. Dziuk, M. Mimura, V. A. Solonnikov, H. M. Soner, Mathematical Aspects of Evolving Interfaces. Madeira, Funchal, Portugal 2000. Editors: P. Colli, J. F. Rodrigues (2003)
Vol. 1813: L. Ambrosio, L. A. Caffarelli, Y. Brenier, G. Buttazzo, C. Villani, Optimal Transportation and its Applications. Martina Franca, Italy 2001. Editors: L. A. Caffarelli, S. Salsa (2003)
Vol. 1814: P. Bank, F. Baudoin, H. Föllmer, L.C.G. Rogers, M. Soner, N. Touzi, Paris-Princeton Lectures on Mathematical Finance 2002 (2003)
Vol. 1815: A. M. Vershik (Ed.), Asymptotic Combinatorics with Applications to Mathematical Physics. St. Petersburg, Russia 2001 (2003)
Vol. 1816: S. Albeverio, W. Schachermayer, M. Talagrand, Lectures on Probability Theory and Statistics. Ecole d'Eté de Probabilités de Saint-Flour XXX-2000. Editor: P. Bernard (2003)
Vol. 1817: E. Koelink, W. Van Assche (Eds.), Orthogonal Polynomials and Special Functions. Leuven 2002 (2003)
Vol. 1818: M. Bildhauer, Convex Variational Problems with Linear, nearly Linear and/or Anisotropic Growth Conditions (2003)
Vol. 1819: D. Masser, Yu. V. Nesterenko, H. P. Schlickewei, W. M. Schmidt, M. Waldschmidt, Diophantine Approximation. Cetraro, Italy 2000. Editors: F. Amoroso, U. Zannier (2003)
Vol. 1820: F. Hiai, H. Kosaki, Means of Hilbert Space Operators (2003)
Vol. 1821: S. Teufel, Adiabatic Perturbation Theory in Quantum Dynamics (2003)
Vol. 1822: S.-N. Chow, R. Conti, R. Johnson, J. Mallet-Paret, R. Nussbaum, Dynamical Systems. Cetraro, Italy 2000. Editors: J. W. Macki, P. Zecca (2003)
Vol. 1823: A. M. Anile, W. Allegretto, C. Ringhofer, Mathematical Problems in Semiconductor Physics. Cetraro, Italy 1998. Editor: A. M. Anile (2003)
Vol. 1824: J. A. Navarro González, J. B. Sancho de Salas, $\mathscr{C}^\infty$ – Differentiable Spaces (2003)
Vol. 1825: J. H. Bramble, A. Cohen, W. Dahmen, Multiscale Problems and Methods in Numerical Simulations, Martina Franca, Italy 2001. Editor: C. Canuto (2003)
Vol. 1826: K. Dohmen, Improved Bonferroni Inequalities via Abstract Tubes. Inequalities and Identities of Inclusion-Exclusion Type. VIII, 113 p, 2003.
Vol. 1827: K. M. Pilgrim, Combinations of Complex Dynamical Systems. IX, 118 p, 2003.

Vol. 1828: D. J. Green, Gröbner Bases and the Computation of Group Cohomology. XII, 138 p, 2003.
Vol. 1829: E. Altman, B. Gaujal, A. Hordijk, Discrete-Event Control of Stochastic Networks: Multimodularity and Regularity. XIV, 313 p, 2003.
Vol. 1830: M. I. Gil', Operator Functions and Localization of Spectra. XIV, 256 p, 2003.
Vol. 1831: A. Connes, J. Cuntz, E. Guentner, N. Higson, J. E. Kaminker, Noncommutative Geometry, Martina Franca, Italy 2002. Editors: S. Doplicher, L. Longo (2004)
Vol. 1832: J. Azéma, M. Émery, M. Ledoux, M. Yor (Eds.), Séminaire de Probabilités XXXVII (2003)
Vol. 1833: D.-Q. Jiang, M. Qian, M.-P. Qian, Mathematical Theory of Nonequilibrium Steady States. On the Frontier of Probability and Dynamical Systems. IX, 280 p, 2004.
Vol. 1834: Yo. Yomdin, G. Comte, Tame Geometry with Application in Smooth Analysis. VIII, 186 p, 2004.
Vol. 1835: O.T. Izhboldin, B. Kahn, N.A. Karpenko, A. Vishik, Geometric Methods in the Algebraic Theory of Quadratic Forms. Summer School, Lens, 2000. Editor: J.-P. Tignol (2004)
Vol. 1836: C. Năstăsescu, F. Van Oystaeyen, Methods of Graded Rings. XIII, 304 p, 2004.
Vol. 1837: S. Tavaré, O. Zeitouni, Lectures on Probability Theory and Statistics. Ecole d'Eté de Probabilités de Saint-Flour XXXI-2001. Editor: J. Picard (2004)
Vol. 1838: A.J. Ganesh, N.W. O'Connell, D.J. Wischik, Big Queues. XII, 254 p, 2004.
Vol. 1839: R. Gohm, Noncommutative Stationary Processes. VIII, 170 p, 2004.
Vol. 1840: B. Tsirelson, W. Werner, Lectures on Probability Theory and Statistics. Ecole d'Eté de Probabilités de Saint-Flour XXXII-2002. Editor: J. Picard (2004)
Vol. 1841: W. Reichel, Uniqueness Theorems for Variational Problems by the Method of Transformation Groups (2004)
Vol. 1842: T. Johnsen, A. L. Knutsen, K_3 Projective Models in Scrolls (2004)
Vol. 1843: B. Jefferies, Spectral Properties of Noncommuting Operators (2004)
Vol. 1844: K.F. Siburg, The Principle of Least Action in Geometry and Dynamics (2004)
Vol. 1845: Min Ho Lee, Mixed Automorphic Forms, Torus Bundles, and Jacobi Forms (2004)
Vol. 1846: H. Ammari, H. Kang, Reconstruction of Small Inhomogeneities from Boundary Measurements (2004)
Vol. 1847: T.R. Bielecki, T. Björk, M. Jeanblanc, M. Rutkowski, J.A. Scheinkman, W. Xiong, Paris-Princeton Lectures on Mathematical Finance 2003 (2004)
Vol. 1848: M. Abate, J. E. Fornaess, X. Huang, J. P. Rosay, A. Tumanov, Real Methods in Complex and CR Geometry, Martina Franca, Italy 2002. Editors: D. Zaitsev, G. Zampieri (2004)
Vol. 1849: Martin L. Brown, Heegner Modules and Elliptic Curves (2004)
Vol. 1850: V. D. Milman, G. Schechtman (Eds.), Geometric Aspects of Functional Analysis. Israel Seminar 2002-2003 (2004)
Vol. 1851: O. Catoni, Statistical Learning Theory and Stochastic Optimization (2004)
Vol. 1852: A.S. Kechris, B.D. Miller, Topics in Orbit Equivalence (2004)
Vol. 1853: Ch. Favre, M. Jonsson, The Valuative Tree (2004)
Vol. 1854: O. Saeki, Topology of Singular Fibers of Differential Maps (2004)
Vol. 1855: G. Da Prato, P.C. Kunstmann, I. Lasiecka, A. Lunardi, R. Schnaubelt, L. Weis, Functional Analytic Methods for Evolution Equations. Editors: M. Iannelli, R. Nagel, S. Piazzera (2004)
Vol. 1856: K. Back, T.R. Bielecki, C. Hipp, S. Peng, W. Schachermayer, Stochastic Methods in Finance, Bressanone/Brixen, Italy, 2003. Editors: M. Fritelli, W. Runggaldier (2004)
Vol. 1857: M. Émery, M. Ledoux, M. Yor (Eds.), Séminaire de Probabilités XXXVIII (2005)
Vol. 1858: A.S. Cherny, H.-J. Engelbert, Singular Stochastic Differential Equations (2005)
Vol. 1859: E. Letellier, Fourier Transforms of Invariant Functions on Finite Reductive Lie Algebras (2005)
Vol. 1860: A. Borisyuk, G.B. Ermentrout, A. Friedman, D. Terman, Tutorials in Mathematical Biosciences I. Mathematical Neurosciences (2005)
Vol. 1861: G. Benettin, J. Henrard, S. Kuksin, Hamiltonian Dynamics – Theory and Applications, Cetraro, Italy, 1999. Editor: A. Giorgilli (2005)
Vol. 1862: B. Helffer, F. Nier, Hypoelliptic Estimates and Spectral Theory for Fokker-Planck Operators and Witten Laplacians (2005)
Vol. 1863: H. Führ, Abstract Harmonic Analysis of Continuous Wavelet Transforms (2005)
Vol. 1864: K. Efstathiou, Metamorphoses of Hamiltonian Systems with Symmetries (2005)
Vol. 1865: D. Applebaum, B.V. R. Bhat, J. Kustermans, J. M. Lindsay, Quantum Independent Increment Processes I. From Classical Probability to Quantum Stochastic Calculus. Editors: M. Schürmann, U. Franz (2005)
Vol. 1866: O.E. Barndorff-Nielsen, U. Franz, R. Gohm, B. Kümmerer, S. Thorbjønsen, Quantum Independent Increment Processes II. Structure of Quantum Lévy Processes, Classical Probability, and Physics. Editors: M. Schürmann, U. Franz, (2005)
Vol. 1867: J. Sneyd (Ed.), Tutorials in Mathematical Biosciences II. Mathematical Modeling of Calcium Dynamics and Signal Transduction. (2005)
Vol. 1868: J. Jorgenson, S. Lang, $Pos_n(R)$ and Eisenstein Series. (2005)
Vol. 1869: A. Dembo, T. Funaki, Lectures on Probability Theory and Statistics. Ecole d'Eté de Probabilités de Saint-Flour XXXIII-2003. Editor: J. Picard (2005)
Vol. 1870: V.I. Gurariy, W. Lusky, Geometry of Müntz Spaces and Related Questions. (2005)
Vol. 1871: P. Constantin, G. Gallavotti, A.V. Kazhikhov, Y. Meyer, S. Ukai, Mathematical Foundation of Turbulent Viscous Flows, Martina Franca, Italy, 2003. Editors: M. Cannone, T. Miyakawa (2006)
Vol. 1872: A. Friedman (Ed.), Tutorials in Mathematical Biosciences III. Cell Cycle, Proliferation, and Cancer (2006)
Vol. 1873: R. Mansuy, M. Yor, Random Times and Enlargements of Filtrations in a Brownian Setting (2006)
Vol. 1874: M. Yor, M. Émery (Eds.), In Memoriam Paul-André Meyer - Séminaire de Probabilités XXXIX (2006)
Vol. 1875: J. Pitman, Combinatorial Stochastic Processes. Ecole d'Eté de Probabilités de Saint-Flour XXXII-2002. Editor: J. Picard (2006)
Vol. 1876: H. Herrlich, Axiom of Choice (2006)
Vol. 1877: J. Steuding, Value Distributions of *L*-Functions (2007)

Vol. 1878: R. Cerf, The Wulff Crystal in Ising and Percolation Models, Ecole d'Eté de Probabilités de Saint-Flour XXXIV-2004. Editor: Jean Picard (2006)
Vol. 1879: G. Slade, The Lace Expansion and its Applications, Ecole d'Eté de Probabilités de Saint-Flour XXXIV-2004. Editor: Jean Picard (2006)
Vol. 1880: S. Attal, A. Joye, C.-A. Pillet, Open Quantum Systems I, The Hamiltonian Approach (2006)
Vol. 1881: S. Attal, A. Joye, C.-A. Pillet, Open Quantum Systems II, The Markovian Approach (2006)
Vol. 1882: S. Attal, A. Joye, C.-A. Pillet, Open Quantum Systems III, Recent Developments (2006)
Vol. 1883: W. Van Assche, F. Marcellàn (Eds.), Orthogonal Polynomials and Special Functions, Computation and Application (2006)
Vol. 1884: N. Hayashi, E.I. Kaikina, P.I. Naumkin, I.A. Shishmarev, Asymptotics for Dissipative Nonlinear Equations (2006)
Vol. 1885: A. Telcs, The Art of Random Walks (2006)
Vol. 1886: S. Takamura, Splitting Deformations of Degenerations of Complex Curves (2006)
Vol. 1887: K. Habermann, L. Habermann, Introduction to Symplectic Dirac Operators (2006)
Vol. 1888: J. van der Hoeven, Transseries and Real Differential Algebra (2006)
Vol. 1889: G. Osipenko, Dynamical Systems, Graphs, and Algorithms (2006)
Vol. 1890: M. Bunge, J. Funk, Singular Coverings of Toposes (2006)
Vol. 1891: J.B. Friedlander, D.R. Heath-Brown, H. Iwaniec, J. Kaczorowski, Analytic Number Theory, Cetraro, Italy, 2002. Editors: A. Perelli, C. Viola (2006)
Vol. 1892: A. Baddeley, I. Bárány, R. Schneider, W. Weil, Stochastic Geometry, Martina Franca, Italy, 2004. Editor: W. Weil (2007)
Vol. 1893: H. Hanßmann, Local and Semi-Local Bifurcations in Hamiltonian Dynamical Systems, Results and Examples (2007)
Vol. 1894: C.W. Groetsch, Stable Approximate Evaluation of Unbounded Operators (2007)
Vol. 1895: L. Molnár, Selected Preserver Problems on Algebraic Structures of Linear Operators and on Function Spaces (2007)
Vol. 1896: P. Massart, Concentration Inequalities and Model Selection, Ecole d'Été de Probabilités de Saint-Flour XXXIII-2003. Editor: J. Picard (2007)
Vol. 1897: R. Doney, Fluctuation Theory for Lévy Processes, Ecole d'Été de Probabilités de Saint-Flour XXXV-2005. Editor: J. Picard (2007)
Vol. 1898: H.R. Beyer, Beyond Partial Differential Equations, On linear and Quasi-Linear Abstract Hyperbolic Evolution Equations (2007)
Vol. 1899: Séminaire de Probabilités XL. Editors: C. Donati-Martin, M. Émery, A. Rouault, C. Stricker (2007)
Vol. 1900: E. Bolthausen, A. Bovier (Eds.), Spin Glasses (2007)
Vol. 1901: O. Wittenberg, Intersections de deux quadriques et pinceaux de courbes de genre 1, Intersections of Two Quadrics and Pencils of Curves of Genus 1 (2007)
Vol. 1902: A. Isaev, Lectures on the Automorphism Groups of Kobayashi-Hyperbolic Manifolds (2007)
Vol. 1903: G. Kresin, V. Maz'ya, Sharp Real-Part Theorems (2007)
Vol. 1904: P. Giesl, Construction of Global Lyapunov Functions Using Radial Basis Functions (2007)
Vol. 1905: C. Prévôt, M. Röckner, A Concise Course on Stochastic Partial Differential Equations (2007)
Vol. 1906: T. Schuster, The Method of Approximate Inverse: Theory and Applications (2007)
Vol. 1907: M. Rasmussen, Attractivity and Bifurcation for Nonautonomous Dynamical Systems (2007)
Vol. 1908: T.J. Lyons, M. Caruana, T. Lévy, Differential Equations Driven by Rough Paths, Ecole d'Été de Probabilités de Saint-Flour XXXIV-2004 (2007)
Vol. 1909: H. Akiyoshi, M. Sakuma, M. Wada, Y. Yamashita, Punctured Torus Groups and 2-Bridge Knot Groups (I) (2007)
Vol. 1910: V.D. Milman, G. Schechtman (Eds.), Geometric Aspects of Functional Analysis. Israel Seminar 2004-2005 (2007)
Vol. 1911: A. Bressan, D. Serre, M. Williams, K. Zumbrun, Hyperbolic Systems of Balance Laws. Cetraro, Italy 2003. Editor: P. Marcati (2007)
Vol. 1912: V. Berinde, Iterative Approximation of Fixed Points (2007)
Vol. 1913: J.E. Marsden, G. Misiołek, J.-P. Ortega, M. Perlmutter, T.S. Ratiu, Hamiltonian Reduction by Stages (2007)
Vol. 1914: G. Kutyniok, Affine Density in Wavelet Analysis (2007)
Vol. 1915: T. Bıyıkoğlu, J. Leydold, P.F. Stadler, Laplacian Eigenvectors of Graphs. Perron-Frobenius and Faber-Krahn Type Theorems (2007)
Vol. 1916: C. Villani, F. Rezakhanlou, Entropy Methods for the Boltzmann Equation. Editors: F. Golse, S. Olla (2008)
Vol. 1917: I. Veselić, Existence and Regularity Properties of the Integrated Density of States of Random Schrödinger (2008)
Vol. 1918: B. Roberts, R. Schmidt, Local Newforms for GSp(4) (2007)
Vol. 1919: R.A. Carmona, I. Ekeland, A. Kohatsu-Higa, J.-M. Lasry, P.-L. Lions, H. Pham, E. Taflin, Paris-Princeton Lectures on Mathematical Finance 2004. Editors: R.A. Carmona, E. Çinlar, I. Ekeland, E. Jouini, J.A. Scheinkman, N. Touzi (2007)
Vol. 1920: S.N. Evans, Probability and Real Trees. Ecole d'Été de Probabilités de Saint-Flour XXXV-2005 (2008)
Vol. 1921: J.P. Tian, Evolution Algebras and their Applications (2008)
Vol. 1922: A. Friedman (Ed.), Tutorials in Mathematical BioSciences IV. Evolution and Ecology (2008)
Vol. 1923: J.P.N. Bishwal, Parameter Estimation in Stochastic Differential Equations (2008)
Vol. 1924: M. Wilson, Littlewood-Paley Theory and Exponential-Square Integrability (2008)
Vol. 1925: M. du Sautoy, L. Woodward, Zeta Functions of Groups and Rings (2008)
Vol. 1926: L. Barreira, V. Claudia, Stability of Nonautonomous Differential Equations (2008)
Vol. 1927: L. Ambrosio, L. Caffarelli, M.G. Crandall, L.C. Evans, N. Fusco, Calculus of Variations and Non-Linear Partial Differential Equations. Cetraro, Italy 2005. Editors: B. Dacorogna, P. Marcellini (2008)
Vol. 1928: J. Jonsson, Simplicial Complexes of Graphs (2008)
Vol. 1929: Y. Mishura, Stochastic Calculus for Fractional Brownian Motion and Related Processes (2008)
Vol. 1930: J.M. Urbano, The Method of Intrinsic Scaling. A Systematic Approach to Regularity for Degenerate and Singular PDEs (2008)

Vol. 1931: M. Cowling, E. Frenkel, M. Kashiwara, A. Valette, D.A. Vogan, Jr., N.R. Wallach, Representation Theory and Complex Analysis. Venice, Italy 2004. Editors: E.C. Tarabusi, A. D'Agnolo, M. Picardello (2008)
Vol. 1932: A.A. Agrachev, A.S. Morse, E.D. Sontag, H.J. Sussmann, V.I. Utkin, Nonlinear and Optimal Control Theory. Cetraro, Italy 2004. Editors: P. Nistri, G. Stefani (2008)
Vol. 1933: M. Petkovic, Point Estimation of Root Finding Methods (2008)
Vol. 1934: C. Donati-Martin, M. Émery, A. Rouault, C. Stricker (Eds.), Séminaire de Probabilités XLI (2008)
Vol. 1935: A. Unterberger, Alternative Pseudodifferential Analysis (2008)
Vol. 1936: P. Magal, S. Ruan (Eds.), Structured Population Models in Biology and Epidemiology (2008)
Vol. 1937: G. Capriz, P. Giovine, P.M. Mariano (Eds.), Mathematical Models of Granular Matter (2008)
Vol. 1938: D. Auroux, F. Catanese, M. Manetti, P. Seidel, B. Siebert, I. Smith, G. Tian, Symplectic 4-Manifolds and Algebraic Surfaces. Cetraro, Italy 2003. Editors: F. Catanese, G. Tian (2008)
Vol. 1939: D. Boffi, F. Brezzi, L. Demkowicz, R.G. Durán, R.S. Falk, M. Fortin, Mixed Finite Elements, Compatibility Conditions, and Applications. Cetraro, Italy 2006. Editors: D. Boffi, L. Gastaldi (2008)
Vol. 1940: J. Banasiak, V. Capasso, M.A.J. Chaplain, M. Lachowicz, J. Miękisz, Multiscale Problems in the Life Sciences. From Microscopic to Macroscopic. Będlewo, Poland 2006. Editors: V. Capasso, M. Lachowicz (2008)
Vol. 1941: S.M.J. Haran, Arithmetical Investigations. Representation Theory, Orthogonal Polynomials, and Quantum Interpolations (2008)
Vol. 1942: S. Albeverio, F. Flandoli, Y.G. Sinai, SPDE in Hydrodynamic. Recent Progress and Prospects. Cetraro, Italy 2005. Editors: G. Da Prato, M. Röckner (2008)
Vol. 1943: L.L. Bonilla (Ed.), Inverse Problems and Imaging. Martina Franca, Italy 2002 (2008)
Vol. 1944: A. Di Bartolo, G. Falcone, P. Plaumann, K. Strambach, Algebraic Groups and Lie Groups with Few Factors (2008)
Vol. 1945: F. Brauer, P. van den Driessche, J. Wu (Eds.), Mathematical Epidemiology (2008)
Vol. 1946: G. Allaire, A. Arnold, P. Degond, T.Y. Hou, Quantum Transport. Modelling, Analysis and Asymptotics. Cetraro, Italy 2006. Editors: N.B. Abdallah, G. Frosali (2008)
Vol. 1947: D. Abramovich, M. Mariño, M. Thaddeus, R. Vakil, Enumerative Invariants in Algebraic Geometry and String Theory. Cetraro, Italy 2005. Editors: K. Behrend, M. Manetti (2008)
Vol. 1948: F. Cao, J-L. Lisani, J-M. Morel, P. Musé, F. Sur, A Theory of Shape Identification (2008)
Vol. 1949: H.G. Feichtinger, B. Helffer, M.P. Lamoureux, N. Lerner, J. Toft, Pseudo-Differential Operators. Quantization and Signals. Cetraro, Italy 2006. Editors: L. Rodino, M.W. Wong (2008)
Vol. 1950: M. Bramson, Stability of Queueing Networks, Ecole d'Eté de Probabilités de Saint-Flour XXXVI-2006 (2008)
Vol. 1951: A. Moltó, J. Orihuela, S. Troyanski, M. Valdivia, A Non Linear Transfer Technique for Renorming (2009)
Vol. 1952: R. Mikhailov, I.B.S. Passi, Lower Central and Dimension Series of Groups (2009)
Vol. 1953: K. Arwini, C.T.J. Dodson, Information Geometry (2008)
Vol. 1954: P. Biane, L. Bouten, F. Cipriani, N. Konno, N. Privault, Q. Xu, Quantum Potential Theory. Editors: U. Franz, M. Schuermann (2008)
Vol. 1955: M. Bernot, V. Caselles, J.-M. Morel, Optimal Transportation Networks (2009)
Vol. 1956: C.H. Chu, Matrix Convolution Operators on Groups (2008)
Vol. 1957: A. Guionnet, On Random Matrices: Macroscopic Asymptotics, Ecole d'Eté de Probabilités de Saint-Flour XXXVI-2006 (2009)
Vol. 1958: M.C. Olsson, Compactifying Moduli Spaces for Abelian Varieties (2008)
Vol. 1959: Y. Nakkajima, A. Shiho, Weight Filtrations on Log Crystalline Cohomologies of Families of Open Smooth Varieties (2008)
Vol. 1960: J. Lipman, M. Hashimoto, Foundations of Grothendieck Duality for Diagrams of Schemes (2009)
Vol. 1961: G. Buttazzo, A. Pratelli, S. Solimini, E. Stepanov, Optimal Urban Networks via Mass Transportation (2009)
Vol. 1962: R. Dalang, D. Khoshnevisan, C. Mueller, D. Nualart, Y. Xiao, A Minicourse on Stochastic Partial Differential Equations (2009)
Vol. 1963: W. Siegert, Local Lyapunov Exponents (2009)
Vol. 1964: W. Roth, Operator-valued Measures and Integrals for Cone-valued Functions and Integrals for Cone-valued Functions (2009)
Vol. 1965: C. Chidume, Geometric Properties of Banach Spaces and Nonlinear Iterations (2009)
Vol. 1966: D. Deng, Y. Han, Harmonic Analysis on Spaces of Homogeneous Type (2009)
Vol. 1967: B. Fresse, Modules over Operads and Functors (2009)
Vol. 1968: R. Weissauern, Endoscopy for GSP(4) and the Cohomology of Siegel Modular Threefolds (2009)
Vol. 1969: B. Roynette, M. Yor, Penalising Brownian Paths (2009)

Recent Reprints and New Editions

Vol. 1702: J. Ma, J. Yong, Forward-Backward Stochastic Differential Equations and their Applications. 1999 – Corr. 3rd printing (2007)
Vol. 830: J.A. Green, Polynomial Representations of GL_n, with an Appendix on Schensted Correspondence and Littelmann Paths by K. Erdmann, J.A. Green and M. Schoker 1980 – 2nd corr. and augmented edition (2007)
Vol. 1693: S. Simons, From Hahn-Banach to Monotonicity (Minimax and Monotonicity 1998) – 2nd exp. edition (2008)
Vol. 470: R.E. Bowen, Equilibrium States and the Ergodic Theory of Anosov Diffeomorphisms. With a preface by D. Ruelle. Edited by J.-R. Chazottes. 1975 – 2nd rev. edition (2008)
Vol. 523: S.A. Albeverio, R.J. Høegh-Krohn, S. Mazzucchi, Mathematical Theory of Feynman Path Integral. 1976 – 2nd corr. and enlarged edition (2008)
Vol. 1764: A. Cannas da Silva, Lectures on Symplectic Geometry 2001 – Corr. 2nd printing (2008)

LECTURE NOTES IN MATHEMATICS

Springer

Edited by J.-M. Morel, F. Takens, B. Teissier, P.K. Maini

Editorial Policy (for the publication of monographs)

1. Lecture Notes aim to report new developments in all areas of mathematics and their applications - quickly, informally and at a high level. Mathematical texts analysing new developments in modelling and numerical simulation are welcome.
   Monograph manuscripts should be reasonably self-contained and rounded off. Thus they may, and often will, present not only results of the author but also related work by other people. They may be based on specialised lecture courses. Furthermore, the manuscripts should provide sufficient motivation, examples and applications. This clearly distinguishes Lecture Notes from journal articles or technical reports which normally are very concise. Articles intended for a journal but too long to be accepted by most journals, usually do not have this "lecture notes" character. For similar reasons it is unusual for doctoral theses to be accepted for the Lecture Notes series, though habilitation theses may be appropriate.

2. Manuscripts should be submitted either to Springer's mathematics editorial in Heidelberg, or to one of the series editors. In general, manuscripts will be sent out to 2 external referees for evaluation. If a decision cannot yet be reached on the basis of the first 2 reports, further referees may be contacted: The author will be informed of this. A final decision to publish can be made only on the basis of the complete manuscript, however a refereeing process leading to a preliminary decision can be based on a pre-final or incomplete manuscript. The strict minimum amount of material that will be considered should include a detailed outline describing the planned contents of each chapter, a bibliography and several sample chapters.
   Authors should be aware that incomplete or insufficiently close to final manuscripts almost always result in longer refereeing times and nevertheless unclear referees' recommendations, making further refereeing of a final draft necessary.
   Authors should also be aware that parallel submission of their manuscript to another publisher while under consideration for LNM will in general lead to immediate rejection.

3. Manuscripts should in general be submitted in English. Final manuscripts should contain at least 100 pages of mathematical text and should always include

   – a table of contents;
   – an informative introduction, with adequate motivation and perhaps some historical remarks: it should be accessible to a reader not intimately familiar with the topic treated;
   – a subject index: as a rule this is genuinely helpful for the reader.

   For evaluation purposes, manuscripts may be submitted in print or electronic form, in the latter case preferably as pdf- or zipped ps-files. Lecture Notes volumes are, as a rule, printed digitally from the authors' files. To ensure best results, authors are asked to use the LaTeX2e style files available from Springer's web-server at:

   ftp://ftp.springer.de/pub/tex/latex/svmonot1/ (for monographs).

Additional technical instructions, if necessary, are available on request from: lnm@springer.com.

4. Careful preparation of the manuscripts will help keep production time short besides ensuring satisfactory appearance of the finished book in print and online. After acceptance of the manuscript authors will be asked to prepare the final LaTeX source files (and also the corresponding dvi-, pdf- or zipped ps-file) together with the final printout made from these files. The LaTeX source files are essential for producing the full-text online version of the book (see www.springerlink.com/content/110312 for the existing online volumes of LNM).

   The actual production of a Lecture Notes volume takes approximately 12 weeks.

5. Authors receive a total of 50 free copies of their volume, but no royalties. They are entitled to a discount of 33.3% on the price of Springer books purchased for their personal use, if ordering directly from Springer.

6. Commitment to publish is made by letter of intent rather than by signing a formal contract. Springer-Verlag secures the copyright for each volume. Authors are free to reuse material contained in their LNM volumes in later publications: a brief written (or e-mail) request for formal permission is sufficient.

Addresses:

Professor J.-M. Morel, CMLA,
École Normale Supérieure de Cachan,
61 Avenue du Président Wilson, 94235 Cachan Cedex, France
E-mail: Jean-Michel.Morel@cmla.ens-cachan.fr

Professor F. Takens, Mathematisch Instituut,
Rijksuniversiteit Groningen, Postbus 800,
9700 AV Groningen, The Netherlands
E-mail: F.Takens@math.rug.nl

Professor B. Teissier, Institut Mathématique de Jussieu,
UMR 7586 du CNRS, Équipe "Géométrie et Dynamique",
175 rue du Chevaleret
75013 Paris, France
E-mail: teissier@math.jussieu.fr

For the "Mathematical Biosciences Subseries" of LNM:

Professor P.K. Maini, Center for Mathematical Biology,
Mathematical Institute, 24-29 St Giles,
Oxford OX1 3LP, UK
E-mail: maini@maths.ox.ac.uk

Springer, Mathematics Editorial I, Tiergartenstr. 17
69121 Heidelberg, Germany,
Tel.: +49 (6221) 487-8259
Fax: +49 (6221) 4876-8259
E-mail: lnm@springer.com