

Elliptic Boundary Value Problems and Construction of Lp-Strong Feller Processes with Singular Drift and Reflection

Benedict Baur



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Benedict Baur presents modern functional analytic methods for construction and analysis of Feller processes in general and diffusion processes in particular. Topics covered are: Construction of Lp-strong Feller processes using Dirichlet form methods, regularity for solutions of elliptic boundary value problems, construction of elliptic diffusions with singular drift and reflection, Skorokhod decomposition and applications to Mathematical Physics like finite particle systems with singular interaction. Emphasize is placed on the handling of singular drift coefficients, as well as on the discussion of point wise and path wise properties of the constructed processes rather than just the quasi-everywhere properties commonly known from the general Dirichlet form theory.



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