

Contents

I	General Dirichlet forms	1
1	Closed forms	1
2	Sub-Markovian symmetric operators	6
3	Dirichlet forms and Dirichlet operators	12
4	The carré du champ operator	16
5	Locality	28
6	Functional calculus	35
7	Absolute continuity of image measures	43
8	Capacity	52
9	Distributions of finite energy	61
II	Dirichlet forms on vector spaces	69
1	Standard Dirichlet structure on $\mathbb{R}^{N^+}$	69
2	Standard structure on the Wiener space	78
3	Abstract Wiener spaces	90
4	Dirichlet forms and directional derivatives	96
5	An absolute continuity criterion	105
6	Operators D and δ	110
7	Sobolev spaces	115
III	Analysis on Wiener space	119
1	Operations on chaos decompositions	119
2	Derivation operator	134
3	Calculus on stochastic integrals	143
4	Representation of positive distributions	147
IV	Stochastic differential equations	151
1	Solution for a fixed initial condition	151
2	Existence of densities	160
3	Regularity of the flow	167
4	Accurate versions of the flow	174
V	The algebra of Dirichlet structures	185
1	Image structures	186
2	Tensor products and projective limits	200
3	Other constructions of Dirichlet structures	213
4	Dirichlet-independence	217
5	Substructures and conditioning	223

VI An extension of Girsanov's theorem	243
1 Distribution-measures	243
2 Extension of Girsanov's theorem	248
3 Examples	254
VII Quasi-everywhere convergence	265
1 Derivation operator	265
2 Ergodic theorems	272
3 Convergence of martingales	287
4 Stochastic differential equations	293
Notes	299
Bibliography	309
Index	321