

Contents

Preface to the second edition	v
Preface	vi
Index of notation	xiii
1 Completely monotone functions	1
2 Stieltjes functions	16
3 Bernstein functions	21
4 Positive and negative definite functions	35
5 A probabilistic intermezzo	48
6 Complete Bernstein functions	69
6.1 Representation of complete Bernstein functions	69
6.2 Extended complete Bernstein functions	80
7 Properties of complete Bernstein functions	92
8 Thorin–Bernstein functions	109
9 A second probabilistic intermezzo	117
10 Transformations of Bernstein functions	131
11 Special Bernstein functions and potentials	159
11.1 Special Bernstein functions	159
11.2 Hirsch’s class	172
12 The spectral theorem and operator monotonicity	179
12.1 The spectral theorem	179
12.2 Operator monotone functions	187
13 Subordination and Bochner’s functional calculus	200
13.1 Semigroups and subordination in the sense of Bochner	200
13.2 A functional calculus for generators of semigroups	216
13.3 Subordination and functional inequalities	233
13.4 Eigenvalue estimates for subordinate processes	242

14 Potential theory of subordinate killed Brownian motion	257
15 Applications to generalized diffusions	268
15.1 Inverse local time at zero	268
15.2 First passage times	285
16 Examples of complete Bernstein functions	299
16.1 Special functions used in the tables	300
16.2 Algebraic functions	304
16.3 Exponential functions	312
16.4 Logarithmic functions	314
16.5 Inverse trigonometric functions	330
16.6 Hyperbolic functions	330
16.7 Inverse hyperbolic functions	336
16.8 Gamma and related special functions	340
16.9 Bessel functions	350
16.10 Miscellaneous functions	358
16.11 $\mathcal{CB}\mathcal{F}$ s given by exponential representations	366
16.12 Additional comments	371
Appendix	374
A.1 Vague and weak convergence of measures	374
A.2 Hunt processes and Dirichlet forms	377
Bibliography	383
Index	406