

Contents

| | |
|--|------------|
| Preface to the first and second edition | v |
| Notation | ix |
| | |
| I Dirichlet Forms | 1 |
| | |
| 1 Basic theory of Dirichlet forms | 3 |
| 1.1 Basic notions | 3 |
| 1.2 Examples | 6 |
| 1.3 Closed forms and semigroups | 16 |
| 1.4 Dirichlet forms and Markovian semigroups | 25 |
| 1.5 Transience of Dirichlet spaces and extended Dirichlet spaces . . . | 37 |
| 1.6 Global properties of Markovian semigroups | 53 |
| | |
| 2 Potential theory for Dirichlet forms | 66 |
| 2.1 Capacity and quasi continuity | 66 |
| 2.2 Measures of finite energy integrals | 77 |
| 2.3 Reduced functions and spectral synthesis | 95 |
| 2.4 Capacities and Sobolev type inequalities | 101 |
| | |
| 3 The scope of Dirichlet forms | 109 |
| 3.1 Closability and the smallest closed extensions | 109 |
| 3.2 Formulae of Beurling–Deny and LeJan | 120 |
| 3.3 Maximum Markovian extensions | 130 |
| | |
| II Symmetric Markov processes | 149 |
| | |
| 4 Analysis by symmetric Hunt processes | 151 |
| 4.1 Smallness of sets and symmetry | 152 |
| 4.2 Identification of potential theoretic notions | 160 |
| 4.3 Orthogonal projections and hitting distributions | 168 |
| 4.4 Parts of forms and processes | 172 |
| 4.5 Continuity, killing, and jumps of sample paths | 178 |

| | | |
|---------------------|--|------------|
| 4.6 | Quasi notions, fine notions and global properties | 189 |
| 4.7 | Irreducible recurrence and ergodicity | 201 |
| 4.8 | Recurrence and Poincaré type inequalities | 207 |
| 5 | Stochastic analysis by additive functionals | 221 |
| 5.1 | Positive continuous additive functionals and smooth measures . . | 222 |
| 5.2 | Decomposition of additive functionals of finite energy | 241 |
| 5.3 | Martingale additive functionals and Beurling–Deny formulae . . . | 256 |
| 5.4 | Continuous additive functionals of zero energy | 261 |
| 5.5 | Extensions to additive functionals locally of finite energy | 270 |
| 5.6 | Martingale additive functionals of finite energy and stochastic integrals | 286 |
| 5.7 | Forward and backward martingale additive functionals | 295 |
| 6 | Transformations of forms and processes | 307 |
| 6.1 | Perturbed Dirichlet forms and killing by additive functionals . . . | 308 |
| 6.2 | Traces of Dirichlet forms and time changes by additive functionals | 314 |
| 6.2.1 | Transient case | 316 |
| 6.2.2 | General case | 321 |
| 6.3 | Transformations by supermartingale multiplicative functionals . . | 332 |
| 6.4 | Donsker–Varadhan type large deviation principle | 346 |
| 7 | Construction of symmetric Markov processes | 369 |
| 7.1 | Construction of a Markovian transition function | 369 |
| 7.2 | Construction of a symmetric Hunt process | 373 |
| Appendix | | 382 |
| A.1 | Choquet capacities | 382 |
| A.2 | An introduction to Hunt processes | 384 |
| A.3 | A summary on martingale additive functionals | 406 |
| A.4 | Regular representations of Dirichlet spaces | 422 |
| A.5 | Solutions to Exercises | 439 |
| Notes | | 453 |
| Bibliography | | 461 |
| Index | | 485 |