

Contents

Preface	vii
Index of notation	xii
1 Completely monotone functions	1
2 Stieltjes functions	11
3 Bernstein functions	15
4 Positive and negative definite functions	25
5 A probabilistic intermezzo	34
6 Complete Bernstein functions: representation	49
7 Complete Bernstein functions: properties	62
8 Thorin–Bernstein functions	73
9 A second probabilistic intermezzo	80
10 Special Bernstein functions and potentials	92
10.1 Special Bernstein functions	92
10.2 Hirsch’s class	105
11 The spectral theorem and operator monotonicity	110
11.1 The spectral theorem	110
11.2 Operator monotone functions	118
12 Subordination and Bochner’s functional calculus	130
12.1 Semigroups and subordination in the sense of Bochner	130
12.2 A functional calculus for generators of semigroups	145
12.3 Eigenvalue estimates for subordinate processes	161
13 Potential theory of subordinate killed Brownian motion	174

14 Applications to generalized diffusions	185
14.1 Inverse local time at zero	185
14.2 First passage times	202
15 Examples of complete Bernstein functions	214
15.1 Special functions used in the tables	215
15.2 Algebraic functions	218
15.3 Exponential functions	226
15.4 Logarithmic functions	228
15.5 Inverse trigonometric functions	244
15.6 Hyperbolic functions	244
15.7 Inverse hyperbolic functions	250
15.8 Gamma and other special functions	254
15.9 Bessel functions	264
15.10 Miscellaneous functions	272
15.11 Additional comments	278
A Appendix	281
A.1 Vague and weak convergence of measures	281
A.2 Hunt processes and Dirichlet forms	283
Bibliography	291
Index	309