

Contents

Preface to the Second Edition	v
Preface to the First Edition	vii
Conventions and Notations	xv
1 Random Measures on Metric Spaces	1
1.1 Borel Measures	1
1.2 Laplace Functionals	9
1.3 Poisson Random Measures	13
1.4 Infinitely Divisible Random Measures	16
1.5 Lévy–Khintchine Type Representations	21
1.6 Notes and Comments	28
2 Measure-Valued Branching Processes	31
2.1 Definitions and Basic Properties	31
2.2 Integral Evolution Equations	36
2.3 Dawson–Watanabe Superprocesses	41
2.4 Examples of Superprocesses	48
2.5 Some Moment Formulas	50
2.6 Variations of Transition Probabilities	58
2.7 Notes and Comments	62
3 One-Dimensional Branching Processes	65
3.1 Continuous-State Branching Processes	65
3.2 Long-Time Evolution Rates	72
3.3 Immigration and Conditioned Processes	75
3.4 More Conditional Limit Theorems	80
3.5 Scaling Limits of Discrete Processes	86
3.6 Notes and Comments	94
	xi

4	Branching Particle Systems	99
4.1	Particle Systems with Local Branching.....	99
4.2	Scaling Limits of Local Branching Systems.....	104
4.3	General Branching Particle Systems	109
4.4	Scaling Limits of General Branching Systems.....	112
4.5	Notes and Comments	116
5	Basic Regularities of Superprocesses	119
5.1	Right Continuous Realizations.....	119
5.2	The Strong Markov Property	121
5.3	Borel Right Superprocesses	126
5.4	Weighted Occupation Times	130
5.5	A Counterexample.....	136
5.6	Bounds for the Cumulant Semigroup	139
5.7	Notes and Comments	142
6	Constructions by Transformations	143
6.1	Spaces of Tempered Measures	143
6.2	Multitype Superprocesses.....	149
6.3	Two-Type Superprocesses.....	152
6.4	A Change of the Probability Measure	153
6.5	Time-Inhomogeneous Superprocesses	155
6.6	Notes and Comments	160
7	Martingale Problems of Superprocesses	165
7.1	The Differential Evolution Equation	165
7.2	Generators and Martingale Problems	173
7.3	Worthy Martingale Measures	183
7.4	A Stochastic Convolution Formula	192
7.5	Transforms by Martingales.....	196
7.6	Notes and Comments	200
8	Entrance Laws and Kuznetsov Measures	205
8.1	Some Simple Properties	205
8.2	Minimal Probability Entrance Laws	209
8.3	Infinitely Divisible Probability Entrance Laws	215
8.4	Kuznetsov Measures and Excursion Laws	221
8.5	Cluster Representations of the Process	229
8.6	Super-Absorbing-Barrier Brownian Motions	234
8.7	Notes and Comments	239
9	Structures of Independent Immigration	241
9.1	Skew Convolution Semigroups	241
9.2	Properties of Transition Probabilities	247
9.3	Regular Immigration Superprocesses	251
9.4	Characterizations by Martingale Problems	256

9.5	Constructions of the Trajectories	261
9.6	Stationary Distributions and Ergodicities	269
9.7	Notes and Comments	276
10	One-Dimensional Stochastic Equations	279
10.1	Existence and Uniqueness of Solutions	279
10.2	The Lamperti Transformations	290
10.3	Distributional Properties of Jumps	293
10.4	Local and Global Maximal Jumps	296
10.5	A Generalized CBI-process	300
10.6	Notes and Comments	305
11	Path-Valued Processes and Stochastic Flows	309
11.1	Path-Valued Growing Processes	309
11.2	The Total Population Process	315
11.3	Construction by Stochastic Equations	321
11.4	A Stochastic Flow of Measures	324
11.5	The Excursion Law	330
11.6	Notes and Comments	334
12	State-Dependent Immigration Structures	337
12.1	Inhomogeneous Immigration Rates	337
12.2	Predictable Immigration Rates	342
12.3	State-Dependent Immigration Rates	351
12.4	Changes of the Branching Mechanism	359
12.5	Notes and Comments	363
13	Generalized Ornstein–Uhlenbeck Processes	365
13.1	Generalized Mehler Semigroups	365
13.2	Gaussian Type Semigroups	369
13.3	Non-Gaussian Type Semigroups	373
13.4	Extensions of Centered Semigroups	376
13.5	Construction of the Processes	383
13.6	Notes and Comments	388
14	Small-Branching Fluctuation Limits	391
14.1	The Brownian Immigration Superprocess	391
14.2	Stochastic Processes in Nuclear Spaces	393
14.3	Fluctuation Limits in the Schwartz Space	400
14.4	Fluctuation Limits in Sobolev Spaces	407
14.5	Notes and Comments	408

A Markov Processes 411

 A.1 Measurable Spaces 411

 A.2 Stochastic Processes 414

 A.3 Right Markov Processes 416

 A.4 Ray–Knight Completion 425

 A.5 Entrance Space and Entrance Laws 429

 A.6 Concatenations and Weak Generators 433

 A.7 Time–Space Processes 443

References 449

Subject Index 467

Symbol Index 473