

Contents

Preface	v
List of Figures	xv
General Notation	xvii
I Discrete-Parameter Random Fields	1
1 Discrete-Parameter Martingales	3
1 One-Parameter Martingales	4
1.1 Definitions	4
1.2 The Optional Stopping Theorem	7
1.3 A Weak (1,1) Inequality	8
1.4 A Strong (p, p) Inequality	9
1.5 The Case $p = 1$	9
1.6 Upcrossing Inequalities	10
1.7 The Martingale Convergence Theorem	12
2 Orthomartingales	15
2.1 Definitions and Examples	16
2.2 Embedded Submartingales	18
2.3 Cairoli's Strong (p, p) Inequality	19
2.4 Another Maximal Inequality	20
2.5 A Weak Maximal Inequality	22

	2.6	Orthohistories	22
	2.7	Convergence Notions	24
	2.8	Topological Convergence	26
	2.9	Reversed Orthomartingales	30
3		Martingales	31
	3.1	Definitions	31
	3.2	Marginal Filtrations	31
	3.3	A Counterexample	33
	3.4	Commutation	35
	3.5	Martingales	37
	3.6	Conditional Independence	38
4		Supplementary Exercises	40
5		Notes on Chapter 1	44
2		Two Applications in Analysis	47
1		Haar Systems	47
	1.1	The 1-Dimensional Haar System	48
	1.2	The N -Dimensional Haar System	51
2		Differentiation	54
	2.1	Lebesgue's Differentiation Theorem	54
	2.2	A Uniform Differentiation Theorem	58
3		Supplementary Exercises	61
4		Notes on Chapter 2	63
3		Random Walks	65
1		One-Parameter Random Walks	66
	1.1	Transition Operators	66
	1.2	The Strong Markov Property	69
	1.3	Recurrence	70
	1.4	Classification of Recurrence	72
	1.5	Transience	74
	1.6	Recurrence of Possible Points	75
	1.7	Recurrence–Transience Dichotomy	78
2		Intersection Probabilities	80
	2.1	Intersections of Two Walks	80
	2.2	An Estimate for Two Walks	85
	2.3	Intersections of Several Walks	86
	2.4	An Estimate for N Walks	89
3		The Simple Random Walk	89
	3.1	Recurrence	90
	3.2	Intersections of Two Simple Walks	91
	3.3	Three Simple Walks	93
	3.4	Several Simple Walks	97
4		Supplementary Exercises	99
5		Notes on Chapter 3	103

4	Multiparameter Walks	105
1	The Strong Law of Large Numbers	106
1.1	Definitions	106
1.2	Commutation	107
1.3	A Reversed Orthomartingale	109
1.4	Smythe’s Law of Large Numbers	110
2	The Law of the Iterated Logarithm	112
2.1	The One-Parameter Gaussian Case	113
2.2	The General LIL	116
2.3	Summability	117
2.4	Dirichlet’s Divisor Lemma	118
2.5	Truncation	119
2.6	Bernstein’s Inequality	121
2.7	Maximal Inequalities	123
2.8	A Number-Theoretic Estimate	125
2.9	Proof of the LIL: The Upper Bound	127
2.10	A Moderate Deviations Estimate	128
2.11	Proof of the LIL: The Lower Bound	130
3	Supplementary Exercises	132
4	Notes on Chapter 4	135
5	Gaussian Random Variables	137
1	The Basic Construction	137
1.1	Gaussian Random Vectors	137
1.2	Gaussian Processes	140
1.3	White Noise	142
1.4	The Isonormal Process	144
1.5	The Brownian Sheet	147
2	Regularity Theory	148
2.1	Totally Bounded Pseudometric Spaces	149
2.2	Modifications and Separability	153
2.3	Kolmogorov’s Continuity Theorem	158
2.4	Chaining	160
2.5	Hölder-Continuous Modifications	165
2.6	The Entropy Integral	167
2.7	Dudley’s Theorem	170
3	The Standard Brownian Sheet	172
3.1	Entropy Estimate	172
3.2	Modulus of Continuity	173
4	Supplementary Exercises	175
5	Notes on Chapter 5	178
6	Limit Theorems	181
1	Random Variables	181
1.1	Definitions	182

1.2	Distributions	183
1.3	Uniqueness	184
2	Weak Convergence	185
2.1	The Portmanteau Theorem	186
2.2	The Continuous Mapping Theorem	188
2.3	Weak Convergence in Euclidean Space	188
2.4	Tightness	189
2.5	Prohorov's Theorem	190
3	The Space C	193
3.1	Uniform Continuity	193
3.2	Finite-Dimensional Distributions	195
3.3	Weak Convergence in C	196
3.4	Continuous Functionals	199
3.5	A Sufficient Condition for Pretightness	200
4	Invariance Principles	201
4.1	Preliminaries	202
4.2	Finite-Dimensional Distributions	204
4.3	Pretightness	207
5	Supplementary Exercises	210
6	Notes on Chapter 6	213

II Continuous-Parameter Random Fields 215

7	Continuous-Parameter Martingales	217
1	One-Parameter Martingales	217
1.1	Filtrations and Stopping Times	218
1.2	Entrance Times	221
1.3	Smartingales and Inequalities	222
1.4	Regularity	223
1.5	Measurability of Entrance Times	226
1.6	The Optional Stopping Theorem	226
1.7	Brownian Motion	228
1.8	Poisson Processes	230
2	Multiparameter Martingales	233
2.1	Filtrations and Commutation	233
2.2	Martingales and Histories	234
2.3	Cairoli's Maximal Inequalities	235
2.4	Another Look at the Brownian Sheet	236
3	One-Parameter Stochastic Integration	239
3.1	Unbounded Variation	239
3.2	Quadratic Variation	242
3.3	Local Martingales	245
3.4	Elementary Processes	246
3.5	Simple Processes	247

3.6	Continuous Adapted Processes	248
3.7	Two Approximation Theorems	250
3.8	Itô's Formula	251
3.9	The Burkholder–Davis–Gundy Inequality	253
4	Stochastic Partial Differential Equations	255
4.1	Stochastic Integration	256
4.2	Hyperbolic SPDEs	257
4.3	Existence and Uniqueness	260
5	Supplementary Exercises	263
6	Notes on Chapter 7	266
8	Constructing Markov Processes	267
1	Discrete Markov Chains	267
1.1	Preliminaries	267
1.2	The Strong Markov Property	272
1.3	Killing and Absorbing	272
1.4	Transition Operators	275
1.5	Resolvents and λ -Potentials	277
1.6	Distribution of Entrance Times	279
2	Markov Semigroups	281
2.1	Bounded Linear Operators	281
2.2	Markov Semigroups and Resolvents	282
2.3	Transition and Potential Densities	284
2.4	Feller Semigroups	287
3	Markov Processes	288
3.1	Initial Measures	288
3.2	Augmentation	290
3.3	Shifts	292
4	Feller Processes	293
4.1	Feller Processes	294
4.2	The Strong Markov Property	298
4.3	Lévy Processes	303
5	Supplementary Exercises	307
6	Notes on Chapter 8	311
9	Generation of Markov Processes	313
1	Generation	313
1.1	Existence	314
1.2	The Hille–Yosida Theorem	315
1.3	The Martingale Problem	317
2	Explicit Computations	320
2.1	Brownian Motion	320
2.2	Isotropic Stable Processes	322
2.3	The Poisson Process	325
2.4	The Linear Uniform Motion	326

3	The Feynman–Kac Formula	326
3.1	The Feynman–Kac Semigroup	326
3.2	The Doob–Meyer Decomposition	328
4	Exit Times and Brownian Motion	329
4.1	Dimension One	330
4.2	Some Fundamental Local Martingales	331
4.3	The Distribution of Exit Times	335
5	Supplementary Exercises	339
6	Notes on Chapter 9	340
10 Probabilistic Potential Theory		343
1	Recurrent Lévy Processes	344
1.1	Sojourn Times	344
1.2	Recurrence of the Origin	347
1.3	Escape Rates	350
1.4	Hitting Probabilities	353
2	Hitting Probabilities for Feller Processes	360
2.1	Strongly Symmetric Feller Processes	360
2.2	Balayage	362
2.3	Hitting Probabilities and Capacities	367
2.4	Proof of Theorem 2.3.1	368
3	Explicit Computations	373
3.1	Brownian Motion and Capacities	373
3.2	Stable Densities and Subordination	377
3.3	Asymptotics for Stable Densities	380
3.4	Stable Processes and Capacities	382
3.5	Relation to Hausdorff Dimension	385
4	Supplementary Exercises	386
5	Notes on Chapter 10	388
11 Multiparameter Markov Processes		391
1	Definitions	391
1.1	Preliminaries	392
1.2	Commutation and Semigroups	395
1.3	Resolvents	397
1.4	Strongly Symmetric Feller Processes	398
2	Examples	401
2.1	General Notation	401
2.2	Product Feller Processes	402
2.3	Additive Lévy Processes	405
2.4	Product Process	407
3	Potential Theory	408
3.1	The Main Result	408
3.2	Three Technical Estimates	410
3.3	Proof of Theorem 3.1.1: First Half	413

3.4	Proof of Theorem 3.1.1: Second Half	418
4	Applications	419
4.1	Additive Stable Processes	419
4.2	Intersections of Independent Processes	424
4.3	Dvoretzky–Erdős–Kakutani Theorems	426
4.4	Intersecting an Additive Stable Process	428
4.5	The Range of a Stable Process	429
4.6	Extension to Additive Stable Processes	433
4.7	Stochastic Codimension	435
5	α -Regular Gaussian Random Fields	438
5.1	Stationary Gaussian Processes	438
5.2	α -Regular Gaussian Fields	441
5.3	Proof of Theorem 5.2.1: First Part	443
5.4	Proof of Theorem 5.2.1: Second Part	448
6	Supplementary Exercises	450
7	Notes on Chapter 11	453
12 The Brownian Sheet and Potential Theory		455
1	Polar Sets for the Range of the Brownian Sheet	455
1.1	Intersection Probabilities	456
1.2	Proof of Theorem 1.1.1: Lower Bound	457
1.3	Proof of Lemma 1.2.2	460
1.4	Proof of Theorem 1.1.1: Upper Bound	468
2	The Codimension of the Level Sets	472
2.1	The Main Calculation	473
2.2	Proof of Theorem 2.1.1: The Lower Bound	474
2.3	Proof of Theorem 2.1.1: The Upper Bound	476
3	Local Times as Frostman’s Measures	477
3.1	Construction	478
3.2	Warmup: Linear Brownian Motion	480
3.3	A Variance Estimate	485
3.4	Proof of Theorem 3.1.1: General Case	488
4	Supplementary Exercises	491
5	Notes on Chapter 12	493
III Appendices		497
A Kolmogorov’s Consistency Theorem		499
B Laplace Transforms		501
1	Uniqueness and Convergence Theorems	501
1.1	The Uniqueness Theorem	502
1.2	The Convergence Theorem	503
1.3	Bernstein’s Theorem	505

2	A Tauberian Theorem	506
C	Hausdorff Dimensions and Measures	511
1	Preliminaries	511
1.1	Definition	511
1.2	Hausdorff Dimension	515
2	Frostman's Theorems	517
2.1	Frostman's Lemma	517
2.2	Bessel–Riesz Capacities	520
2.3	Taylor's Theorem	523
3	Notes on Appendix C	525
D	Energy and Capacity	527
1	Preliminaries	527
1.1	General Definitions	527
1.2	Physical Interpretations	530
2	Choquet Capacities	533
2.1	Maximum Principle and Natural Capacities	533
2.2	Absolutely Continuous Capacities	537
2.3	Proper Gauge Functions and Balayage	539
3	Notes on Appendix D	540
	References	543
	Name Index	565
	Subject Index	572

List of Figures

1.1	Orthohistories	22
1.2	Orthohistories	23
1.3	Histories	32
5.1	Covering by balls	160
9.1	Gambler's ruin	335
10.1	Covering balls	345
11.1	Planar Brownian motion	431
11.2	Additive Brownian motion	434
12.1	Planar Brownian sheet (aerial)	458
12.2	Planar Brownian sheet (portrait)	458
12.3	Planar Brownian sheet (side)	458
12.4	The zero set of the Brownian sheet	473
C.1	Cantor's set	516

General Notation

While it is generally the case that the notation special to each chapter is independent of that in the remainder of the book, there is much that is common to the entire book. These items are listed below.

Euclidean Spaces, Integers, etc.

The collection of all real (nonnegative real) numbers is denoted by \mathbb{R} (\mathbb{R}_+), positive (nonnegative) integers by \mathbb{N} (\mathbb{N}_0 and/or \mathbb{Z}_+). Finally, the rationals (nonnegative rationals) are written as \mathbb{Q} (\mathbb{Q}_+). The latter spaces are endowed with their standard Borel topologies and Borel σ -fields which will also be referred to as Borel fields. Recall that the Borel field on a topological space \mathbb{X} is the σ -field generated by all open subsets of \mathbb{X} ; that is, the smallest σ -field that contains all open subsets of \mathbb{X} .

The sequence space ℓ^p is the usual one: For any $p > 0$, ℓ^p designates the collection of all sequences $a = (a_k; k \geq 1)$ such that $\sum_k |a_k|^p < \infty$. As usual, ℓ^∞ stands for all bounded sequences. When $\infty > p \geq 1$, these ℓ^p spaces can be normed by $\|a\|_{\ell^p} = \{\sum_k |a_k|^p\}^{1/p}$. Using these norms in turn, we can norm the Euclidean space \mathbb{R}^k in various ways. Throughout, we will use the following two norms: (a) the ℓ^∞ norm, which is $|x| = \max_{1 \leq j \leq k} |x^{(j)}|$, for $x \in \mathbb{R}^k$; and (b) the ℓ^2 norm, which is $\|x\| = \{\sum_{j=1}^k |x^{(j)}|^2\}^{\frac{1}{2}}$.

Product Spaces

Throughout, the “dimension” numbers d and N are reserved for the spatial and temporal dimension, respectively.

Given any two sets F and T , the set F^T is defined as the collection of all functions $f : T \mapsto F$. When F is a topological space, F^T is often endowed with the product topology; cf. Appendix D. If $m \in \mathbb{N}$, F^m is the usual product space

$$F^m = \overbrace{F \times \cdots \times F}^{m \text{ times}}.$$

This, too, is often endowed with the product topology if and when F is topological.

Throughout, the i th coordinate of any point $s \in \mathbb{R}^m$ is written as $s^{(i)}$. We need the following special order structure on the \mathbb{R}^m : Whenever $s, t \in \mathbb{R}^m$, we write $s \preceq t$ ($s \prec t$) when for $i = 1, \dots, m$, $s^{(i)} \leq t^{(i)}$ ($s^{(i)} < t^{(i)}$). Occasionally, we may write this as $t \succeq s$ (or $t \succ s$). Whenever $s, t \in \mathbb{R}^m$, $s \wedge t$ designates the point whose i th coordinate is $s^{(i)} \wedge t^{(i)}$ for all $i = 1, \dots, m$.

If $s \preceq t$, then $[s, t] = \prod_{j=1}^m [s^{(j)}, t^{(j)}]$. We will refer to $[s, t]$ as a **rectangle** (or an m -dimensional rectangle). When this rectangle is of the form $[s, s + (r, \dots, r)]$ for some $r \in \mathbb{R}_+^1$ and $s \in \mathbb{R}^m$, then it is a (hyper)**cube**. If $s \prec t$, one can similarly define $]s, t[$, $[s, t[$, and $]s, t]$. For instance, $]s, t] = \prod_{j=1}^m]s^{(j)}, t^{(j)}]$. All subsets of \mathbb{R}^m automatically inherit the order structure of \mathbb{R}^m . This way, $s \preceq t$ makes the same sense in \mathbb{N}^k as it does in \mathbb{R}^k , for instance.

Probability and Measure Theory

Unless it is stated to the contrary, the underlying probability space is nearly always denoted by $(\Omega, \mathcal{G}, \mathbb{P})$, where Ω is the so-called sample space, \mathcal{G} is a σ -field of subsets of Ω , and \mathbb{P} is a probability measure on \mathcal{G} . Unless it is specifically stated otherwise, the corresponding expectation operator is always denoted by \mathbb{E} .

While intersections of σ -fields are themselves σ -fields, their unions are not always. Thus, when \mathcal{F}_1 and \mathcal{F}_2 are two σ -fields, we write $\mathcal{F}_1 \vee \mathcal{F}_2$ to mean the smallest σ -field that contains $\mathcal{F}_1 \cup \mathcal{F}_2$. More generally, for any index set \mathbb{A} , we write $\bigvee_{\alpha \in \mathbb{A}} \mathcal{F}_\alpha$ for the smallest σ -field that contains all of the σ -fields $(\mathcal{F}_\alpha; \alpha \in \mathbb{A})$.

An important function is the indicator function (called the characteristic function in the analysis literature): In *any* space for *any* set A in that space, $\mathbf{1}_A$ denotes the function $x \mapsto \mathbf{1}_A(x)$ that is defined by $\mathbf{1}_A(x) = 1$ if $x \in A$ and $\mathbf{1}_A(x) = 0$ if $x \notin A$. In particular, if A is an event in the probability space, $\mathbf{1}_A$ is the indicator function of the event A .

Throughout, “a.s.” is treated synonymously to “almost surely,” “ \mathbb{P} -almost everywhere,” “almost sure,” or “ \mathbb{P} -almost sure,” depending on which is more applicable.

Both “iid” and “i.i.d.” stand for “independent, identically distributed.”

When μ is a (nonnegative) measure on a measure space (Ω, \mathcal{F}) , $L^p(\mu)$ denotes the collection of all real-valued, p -times μ -integrable functions on Ω . In particular, we use this notation quite often when μ is a probability measure \mathbb{P} . In this case, we can interpret $L^p(\mathbb{P})$ as the collection of all random variables whose absolute value has p finite moments. (You should recall that L^p spaces are in fact spaces of equivalence relations, where we say that f and g are equivalent when they are equivalent μ -almost everywhere.)

A special case is made for the L^p spaces with respect to Lebesgue’s measure (on Euclidean spaces): When $E \subset \mathbb{R}^k$ is Borel (or more generally, Lebesgue) measurable, $L^p(E)$ (or sometimes $L^p E$) denotes the collection of all p -times continuously differentiable functions that map E into \mathbb{R} . For instance, we write $L^p[0, 1]$ and/or $L^p([0, 1])$ for the collection of (equivalence classes of) all p -times integrable functions on $[0, 1]$.

Depending on the point that is being made, a stochastic process $(X_t : t \in T)$ (where T is some indexing set) is identified with the “randomly chosen function” $t \mapsto X_t$.

Throughout, Leb denotes Lebesgue’s measure regardless of the dimension of the underlying Euclidean space.