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Stochastic Analysis and Related Topics (Progress in Probability)

H. Körezlioglu, A.S. Üstünel

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This volume contains a large spectrum of work: super processes, Dirichlet forms, anticipative stochastic calculus, random fields and Wiener space analysis. The first part of the volume consists of two main lectures given at the third Silivri meeting in 1990: 1. "Infinitely divisible random measures and superprocesses" by D.A. Dawson, 2. "Dirichlet forms on infinite dimensional spaces and appli- cations" by M. Rockner. The second part consists of recent research papers all related to Stochastic Analysis, motivated by stochastic partial differ- ential equations, Markov fields, the Malliavin calculus and the Feynman path integrals. We would herewith like to thank the ENST for its material support for the above mentioned meeting as well as for the ini- tial preparation of this volume and to our friend and colleague Erhan Qmlar whose help and encouragement for the realization of this volume have been essential. H. Korezlioglu A. S. Ustiinel INFINITELY DIVISIBLE RANDOM MEASURES AND SUPERPROCESSES DONALD A. DAWSON 1. Introduction.

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