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many special functions  
appear in the formulae.  
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Appendix 4 on differential equations is needful, when the Feynman-Kac formula is used.

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Preface xi Notation xiii

Part I: THEORY Chapter

I. Stochastic processes

in general 1. Basic

definitions 1 2. Markov

processes, transition

functions, resolvents,

and generators 3 3.

Feller processes, Feller-

Dynkin processes, and

the strong Markov

property 5 4.

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III. Stochastic calculus.-  
IV. Brownian motion.-  
V. Local time as a  
Markov process.- VI.

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motion.- Appendix 1.  
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diffusions.- II: TABLES  
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AND RELATED  
PROCESSES.- 1.  
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