



Stochastic Spectral Theory for Selfadjoint Feller Operators: A Functional Integration Approach (Probability and Its Applications)

Michael Demuth, Jan A. van Casteren

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In this book, a beautiful interplay between probability theory (Markov processes, martingale theory) on the one hand and operator and spectral theory on the other yields a uniform treatment of several kinds of Hamiltonians such as the Laplace operator, relativistic Hamiltonian, Laplace-Beltrami operator, and generators of Ornstein-Uhlenbeck processes. The unified approach provides a new viewpoint of and a deeper insight into the subject.

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