

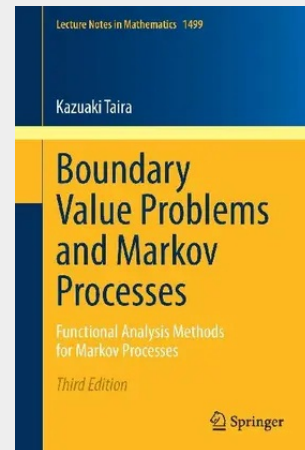
## Boundary Value Problems and Markov Processes

Functional Analysis Methods for Markov Processes

This 3rd edition provides an insight into the mathematical crossroads formed by functional analysis (the macroscopic approach), partial differential equations (the mesoscopic approach) and probability (the microscopic approach) via the mathematics needed for the hard parts of Markov processes. It brings these three fields of analysis together, providing a comprehensive study of Markov processes from a broad perspective. The material is carefully and effectively explained, resulting in a surprisingly readable account of the subject.

The main focus is on a powerful method for future research in elliptic boundary value problems and Markov processes via semigroups, the Boutet de Monvel calculus. A broad spectrum of readers will easily appreciate the stochastic intuition that this edition conveys. In fact, the book will provide a solid foundation for both researchers and graduate students in pure and applied mathematics interested in functional analysis, partial differential equations, Markov processes and the theory of pseudo-differential operators, a modern version of the classical potential theory.

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