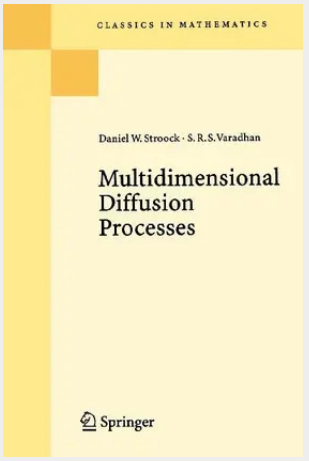
Stroock / Varadhan

Multidimensional Diffusion Processes

Review: "This book is an excellent presentation of the application of martingale theory to the theory of Markov processes, especially multidimensional diffusions. This approach was initiated by Stroock and Varadhan in their famous papers. (...) The proofs and techniques are presented in such a way that an adaptation in other contexts can be easily done. (...) The reader must be familiar with standard probability theory and measure theory which are summarized at the beginning of the book. This monograph can be recommended to graduate students and research workers but also to all interested in Markov processes from a more theoretical point of view." Mathematische Operationsforschung und Statistik, 1981

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