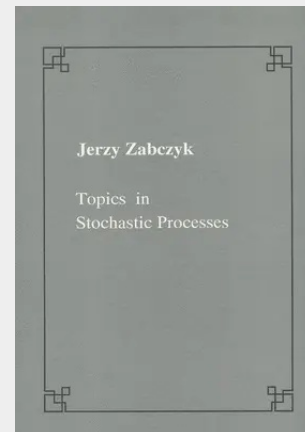


Topics in stochastic processes

The notes are based on lectures on stochastic processes given at Scuola Normale Superiore in 1999 and 2000. Some new material was added and only selected, less standard results were presented. We did not include several applications to statistical mechanics and mathematical finance, covered in the lectures, as we hope to write part two of the notes devoted to applications of stochastic processes in modelling. The main themes of the notes are constructions of stochastic processes. We present different approaches to the existence question proposed by Kolmogorov, Wiener, Ito and Prohorov. Special attention is also paid to Levy processes. The lectures are basically self-contained and rely only on elementary measure theory and functional analysis. They might be used for more advanced courses on stochastic processes.

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