

Table of Contents

| | |
|--|------------|
| Introduction | 1 |
| Chapter I. Basic Definitions and Properties of Markov Processes | 8 |
| § 1. Wide-Sense Markov Processes | 8 |
| § 2. Markov Random Functions | 34 |
| § 3. Markov Processes | 39 |
| § 4. Strong Markov Process | 50 |
| § 5. Multiplicative Functionals | 63 |
| § 6. Properties of Sample Functions of Markov Processes | 73 |
| Chapter II. Homogeneous Markov Processes | 85 |
| § 1. Basic Definitions | 85 |
| § 2. The Resolvent and the Generating Operator of a Weakly Measurable Markov Process | 90 |
| § 3. Stochastically Continuous Processes | 101 |
| § 4. Feller Processes in Locally Compact Spaces | 108 |
| § 5. Strong Markov Processes in Locally Compact Spaces | 125 |
| § 6. Multiplicative Additive Functionals, Excessive Functions | 161 |
| Chapter III. Jump Processes | 187 |
| § 1. General Definitions and Properties of Jump Processes | 187 |
| § 2. Homogeneous Markov Processes with a Countable Set of States | 197 |
| § 3. Semi-Markov Processes | 226 |
| § 4. Markov Processes with a Discrete Component | 250 |
| Chapter IV. Processes with Independent Increments | 258 |
| § 1. Definitions. General Properties | 258 |
| § 2. Homogeneous Processes with Independent Movements. One-Dimensional Case | 282 |

| | |
|---|-----|
| § 3. Properties of Sample Functions of Homogeneous Processes with Independent Increments in \mathcal{R}^1 | 315 |
| § 4. Finite-Dimensional Homogeneous Processes with Independent Increments | 340 |
| Chapter V. Branching Processes | 377 |
| § 1. Branching Processes with Finite Number of Particles | 377 |
| § 2. Branching Processes with a Continuum of States | 409 |
| § 3. General Markov Processes with Branching | 417 |
| Historical and Bibliographical Remarks | 433 |
| Bibliography | 436 |
| Subject Index | 440 |