



Brownian Motion and Classical Potential Theory (Probability & Mathematical Statistics)

Sidney Port

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Brownian Motion and Classical Potential Theory (Probability & Mathematical Statistics) Sidney Port
Brownian Motion and Classical Potential Theory is a six-chapter text that discusses the connection between Brownian motion and classical potential theory.

The first three chapters of this book highlight the developing properties of Brownian motion with results from potential theory. The subsequent chapters are devoted to the harmonic and superharmonic functions, as well as the Dirichlet problem. These topics are followed by a discussion on the transient potential theory of Green potentials, with an emphasis on the Newtonian potentials, as well as the recurrent potential theory of logarithmic potentials. The last chapters deal with the application of Brownian motion to obtain the main theorems of classical potential theory.

This book will be of value to physicists, chemists, and biologists.

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