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Handbook of Brownian Motion - Facts and Formulae. Birkhauser Verlag Basel • Boston • Berlin. CONTENTS Preface xi Notation xiii Part I: THEORY Chapter I. Stochastic processes in general 1. Basic definitions 1 2. Markov processes, transition functions, resolvents, and generators 3 3. Feller processes, Feller-Dynkin processes, and the strong Markov property 5 4.

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Handbook of Brownian Motion — Facts and Formulae. pp.637-648. A. N. Borodin. Paavo Heikki Salminen. 
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