
Index

- absolutely continuous 24
- additive functional 111
- additive property 131
- announceable stopping time 39
- arcsine law 81

- Barlow and Hawkes theorem 149
- Bessel process 208
- bilateral supremum 219
- bivariate Laplace exponent 158
- Blumenthal zero-one law 19
- bounded variation 15
- branching processes 214
- bridge 45
- Brownian motion 8

- canonical notation 1
- canonical process 1
- capacitary measure 48
- capacity 53
- Cauchy process 139
- cemetery point 1
- characteristic exponent 2, 12
- characteristic measure 7
- characterization of essentially polar sets 60
- Chung and Fuchs, test of 33
- compensated integral 5
- compensation formula 7, 119
- compound Poisson process 12
- conditional law 2
- coordinate 1
- counting process 7
- Cramér's estimate 183
- creep across a level 174
- cumulant 72

- diffuse measure 30
- distribution 4
- domain of the infinitesimal generator 23
- drift coefficient 16
- drift to $\infty, -\infty$ 167
- dual process 43
- duality 43
- duality lemma 45

- energy 56
- entrance law 120
- equilibrium measure 52
- essentially polar set 53
- excessive function 26
- excursion interval 105
- excursion measure 117
- excursion process 118
- excursions of a Markov process 103

- exponential formula 8, 120
 exponential tilting 89
- Feller property 19
 Feynman–Kac formula 137
 filtration 3
 first hitting time 21
 first passage time 21
 fluctuation identities 159
 Fourier transform 23
 Fristedt's formula 165
 Frullani integral 73
- Gamma 4
 gamma processes 73
 Gaussian coefficient 3
 Gaussian distribution 8
 generalized arcsine law 81, 169, 230, 234
- Harris-recurrent 40
 Hausdorff dimension 93, 171
 Hausdorff measure 93
 heavy supremum 184
 Hilbert transform 134
 holding point 104
 Hunt's switching identity 47
- increase time 176, 196, 225
 increment 11
 index of a stable process 216
 infimum process 156
 infinitely divisible 2
 infinitesimal generator 23
 instantaneous point 104
 integrated tail 74
 invariant measure 44
 inverse local time 113
 irregular for itself 65
 irregular point 22, 104
 iterated logarithm, law of the 88, 151
- jump process 13
- Kesten's theorem 61
 killed subordinators 71
 killing operator 2
- ladder height process 157
 ladder process 157
 ladder time process 157
 ladder time set 157
 Laplace exponent 72
 Laplace transform 9, 72
 last passage time 123, 213
 last zero 159
 left-end point 105
 length of an excursion interval 105
 local time 104
 lower index 94
 Lévy measure 3
 Lévy process 11
 Lévy process conditioned to drift to ∞ 193
 Lévy process conditioned to stay positive 198
 Lévy-Khintchine formula 3
- majorizing measure 148
 Markov process, excursions of a 103
 Markov process, 'nice' 103
 Markov property 20
 martingale 3
 maximal inequality 4, 8
 meander 234
 metric entropy condition 150
 monotone density theorem 10
 multiple point 69, 151, 154
- normalized excursion 233
- occupation density formula 128
 occupation measure 125
 optional sampling theorem 4
 Ornstein-Uhlenbeck process 238
 oscillates 167
- passage across a level 75
 path transformations 206
 Pitman's theorem 208
 Poisson distribution 4
 Poisson measure 6
 Poisson point process 7

266

Poisson process 4
 polar set 53
 Polish space 1
 positive continuous additive
 functional 131
 positive increase 87
 positivity parameter 218
 possible point 34
 potential measures 31
 predictable process 5
 pseudo-bridge 239

 quasi-left-continuity 21

 range of a subordinator 93
 rate of growth 84, 222
 recurrent 31
 reflected process 156
 regenerative 124
 regular for itself 65
 regular point 104
 regular variation 9
 renewal function 74
 renewal theorem 38
 resolvent density 25
 resolvent equation 23
 resolvent kernel 23
 resolvent measure 50
 resolvent operators 22
 right-continuous filtration 18
 right-end point 105
 Rogozin's criterion 167

 sausage 69
 scale function 195
 scaling property 13, 216
 semigroup 19

Index

semipolar 70
 simple Markov property 18
 Skorohod's topology 1
 slow variation 9
 Sparre Andersen's identity 169
 spectrally negative 187
 Spitzer's condition 169
 stable bridges 226
 stable law 10, 217
 stable process 13
 stationary 11
 stationary independent increments
 11
 stopping time 4
 strong Feller property 25
 strong law of large numbers 40
 subordination 71
 subordinator 71
 supremum process 156
 symmetric Lévy process 44

 tail of the Lévy measure 72
 Tauberian theorem 10
 test of Chung and Fuchs 33
 time reversal 44
 transient 31
 translation operator 2
 two-sided-exit problem 194

 uniformly integrable martingale 3
 upper index 94
 upwards passage times 182

 Wiener-Hopf factorization 165

 zero set 105
 Zolotarev's identity 190