
Contents

<i>Preface</i>	<i>page viii</i>
<i>Frequently used notation</i>	x
<i>Motivation</i>	1
1 Brownian motion as a random function	7
1.1 Paul Lévy's construction of Brownian motion	7
1.2 Continuity properties of Brownian motion	14
1.3 Nondifferentiability of Brownian motion	18
1.4 The Cameron–Martin theorem	24
Exercises	30
Notes and comments	33
2 Brownian motion as a strong Markov process	36
2.1 The Markov property and Blumenthal's 0-1 law	36
2.2 The strong Markov property and the reflection principle	40
2.3 Markov processes derived from Brownian motion	48
2.4 The martingale property of Brownian motion	53
Exercises	59
Notes and comments	63
3 Harmonic functions, transience and recurrence	65
3.1 Harmonic functions and the Dirichlet problem	65
3.2 Recurrence and transience of Brownian motion	71
3.3 Occupation measures and Green's functions	76
3.4 The harmonic measure	84
Exercises	91
Notes and comments	94
4 Hausdorff dimension: Techniques and applications	96
4.1 Minkowski and Hausdorff dimension	96
4.2 The mass distribution principle	105
4.3 The energy method	108
4.4 Frostman's lemma and capacity	111
Exercises	115
Notes and comments	116

vi	<i>Contents</i>	
5	Brownian motion and random walk	118
	5.1 The law of the iterated logarithm	118
	5.2 Points of increase for random walk and Brownian motion	123
	5.3 Skorokhod embedding and Donsker's invariance principle	127
	5.4 The arcsine laws for random walk and Brownian motion	135
	5.5 Pitman's $2M - B$ theorem	140
	Exercises	146
	Notes and comments	149
6	Brownian local time	153
	6.1 The local time at zero	153
	6.2 A random walk approach to the local time process	165
	6.3 The Ray–Knight theorem	170
	6.4 Brownian local time as a Hausdorff measure	178
	Exercises	186
	Notes and comments	187
7	Stochastic integrals and applications	190
	7.1 Stochastic integrals with respect to Brownian motion	190
	7.2 Conformal invariance and winding numbers	201
	7.3 Tanaka's formula and Brownian local time	209
	7.4 Feynman–Kac formulas and applications	213
	Exercises	220
	Notes and comments	222
8	Potential theory of Brownian motion	224
	8.1 The Dirichlet problem revisited	224
	8.2 The equilibrium measure	227
	8.3 Polar sets and capacities	234
	8.4 Wiener's test of regularity	248
	Exercises	251
	Notes and comments	253
9	Intersections and self-intersections of Brownian paths	255
	9.1 Intersection of paths: Existence and Hausdorff dimension	255
	9.2 Intersection equivalence of Brownian motion and percolation limit sets	263
	9.3 Multiple points of Brownian paths	272
	9.4 Kaufman's dimension doubling theorem	279
	Exercises	285
	Notes and comments	287
10	Exceptional sets for Brownian motion	290
	10.1 The fast times of Brownian motion	290
	10.2 Packing dimension and limsup fractals	298
	10.3 Slow times of Brownian motion	307
	10.4 Cone points of planar Brownian motion	312
	Exercises	322
	Notes and comments	324

Contents

vii

Appendix A: Further developments

11	Stochastic Loewner evolution and planar Brownian motion	327
	<i>by Oded Schramm and Wendelin Werner</i>	
11.1	Some subsets of planar Brownian paths	327
11.2	Paths of stochastic Loewner evolution	331
11.3	Special properties of SLE(6)	339
11.4	Exponents of stochastic Loewner evolution	340
	Notes and comments	344

Appendix B: Background and prerequisites 346

12.1	Convergence of distributions	346
12.2	Gaussian random variables	349
12.3	Martingales in discrete time	351
12.4	Trees and flows on trees	358

Hints and solutions for selected exercises 361

Selected open problems 383

Bibliography 386

Index 400