
Contents

| | |
|--|----------------|
| <i>Preface</i> | <i>page xi</i> |
| <i>A Nontechnical Introduction</i> | xv |
| 1 A Guided Tour through the Land of Operator Semigroups | 1 |
| 1.1 Semigroups and Generators | 1 |
| 1.2 The Hille–Yosida Theorem | 12 |
| 1.3 Perturbation Theorems | 21 |
| 1.4 Approximation and Convergence Theorems | 23 |
| 1.5 Dual and Sun-Dual Semigroups | 27 |
| 1.6 Appendix: On Convergence in l^1 | 34 |
| 1.7 Notes | 38 |
| 2 Generators versus Intensity Matrices | 39 |
| 2.1 Transition Matrices and Markov Operators in l^1 | 39 |
| 2.2 The Matrix of Intensities | 44 |
| 2.3 The Uniform Case | 49 |
| 2.4 The Generator | 51 |
| 2.5 Intensities, Generators, and Infinitesimal Description | 64 |
| 2.6 Back to the First Kolmogorov–Kendall–Reuter Example | 70 |
| 2.7 Back to the Second Kolmogorov–Kendall–Reuter Example | 76 |
| 2.8 Blackwell’s Example | 82 |
| 2.9 Notes | 87 |
| 3 Boundary Theory: Core Results | 89 |
| 3.1 Kato’s Theorem | 90 |
| 3.2 The Question of Explosiveness | 95 |
| 3.3 Pure Birth Process Example | 105 |

| | | |
|----------|--|-----|
| 3.4 | On the Domain of the Minimal Semigroup Generator | 116 |
| 3.5 | Beyond Kato's Theorem | 122 |
| 3.6 | Close to the Edge: Lattice \mathfrak{B} | 131 |
| 3.7 | The (Discrete, Exit) Boundary | 145 |
| 3.8 | More on Extremal and Minimal Functionals | 153 |
| 3.9 | Notes | 155 |
| 4 | Boundary Theory Continued | 157 |
| 4.1 | Sojourn Sets and Sojourn Solutions | 158 |
| 4.2 | A Broader Perspective | 168 |
| 4.3 | P. Lévy's Flash | 174 |
| 4.4 | The Joy of Entrance Laws | 182 |
| 4.5 | Notes | 190 |
| 5 | The Dual Perspective | 191 |
| 5.1 | Preliminaries | 193 |
| 5.2 | Markov Chains with Feller Property | 196 |
| 5.3 | Generators of Feller Semigroups | 202 |
| 5.4 | More on Feller Semigroups | 206 |
| 5.5 | The Feynman–Kac and the Volkonskii Formulae | 215 |
| 5.6 | Kolmogorov, Kendall, and Reuter Revisited | 222 |
| 5.7 | Sun-Duals of Nonminimal Processes: A Case Study | 228 |
| 5.8 | Can We Generalize? | 234 |
| 5.9 | Calling on P. Lévy Again | 240 |
| 5.10 | Notes | 243 |
| | <i>Solutions and Hints to Selected Exercises</i> | 245 |
| | <i>Commonly Used Notation</i> | 250 |
| | <i>References</i> | 252 |
| | <i>Index</i> | 258 |