

# Ramifications of generalized Feller theory

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## Abstract

Generalized Feller theory provides an important analog to Feller theory beyond locally compact state spaces. This is very useful for solutions of certain stochastic partial differential equations, Markovian lifts of fractional processes, or infinite dimensional affine and polynomial processes which appear prominently in the theory of signature stochastic differential equations. We extend several folklore results related to generalized Feller processes, in particular on their construction and path properties, and provide the often quite sophisticated proofs in full detail. We also introduce the new concept of extended Feller processes and compare them with standard and generalized ones. A key example relates generalized Feller semigroups of algebra homomorphisms via the method of characteristics to transport equations and continuous semiflows on weighted spaces, i.e. a remarkably generic way to treat differential equations on weighted spaces. We also provide a counterexample, which shows that no condition of the basic definition of generalized Feller semigroups can be dropped.

**Keywords:** infinite dimensional stochastic processes, weighted spaces, generalized Feller processes, path properties, transport equations on weighted spaces

**AMS MSC 2020:** 60G07, 60J25, 35Q49

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# Generalized Feller Equation And Related Topics

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## **Generalized Feller Equation And Related Topics:**

**Mittag-Leffler Functions, Related Topics and Applications** Rudolf Gorenflo, Anatoly A. Kilbas, Francesco Mainardi, Sergei Rogosin, 2020-10-27 The 2nd edition of this book is essentially an extended version of the 1st and provides a very sound overview of the most important special functions of Fractional Calculus. It has been updated with material from many recent papers and includes several surveys of important results known before the publication of the 1st edition but not covered there. As a result of researchers and scientists increasing interest in pure as well as applied mathematics in non-conventional models, particularly those using fractional calculus, Mittag-Leffler functions have caught the interest of the scientific community. Focusing on the theory of Mittag-Leffler functions, this volume offers a self-contained comprehensive treatment ranging from rather elementary matters to the latest research results. In addition to the theory, the authors devote some sections of the work to applications treating various situations and processes in viscoelasticity, physics, hydrodynamics, diffusion, and wave phenomena, as well as stochastics. In particular, the Mittag-Leffler functions make it possible to describe phenomena in processes that progress or decay too slowly to be represented by classical functions like the exponential function and related special functions. The book is intended for a broad audience comprising graduate students, university instructors, and scientists in the field of pure and applied mathematics, as well as researchers in applied sciences like mathematical physics, theoretical chemistry, bio-mathematics, control theory, and several other related areas. [The Application of Mathematics to Physics and Nonlinear Science](#) Andrei Ludu, 2020-04-16 Nonlinear science is the science of among other exotic phenomena, unexpected and unpredictable behavior, catastrophes, complex interactions, and significant perturbations. Ocean and atmosphere dynamics, weather, many bodies in interaction, ultra-high intensity excitations, life formation of natural patterns, and coupled interactions between components or different scales are only a few examples of systems where nonlinear science is necessary. All outstanding self-sustained and stable structures in space and time exist and protrude out of a regular linear background of states mainly because they identify themselves from the rest by being highly localized in range, time, configuration, states, and phase spaces. Guessing how high up you drive toward the top of the mountain by compiling your speed, road slope, and trip duration is a linear model, but predicting the occurrence around a turn of a boulder fallen on the road is a nonlinear phenomenon. In an effort to grasp and understand nonlinear phenomena, scientists have developed several mathematical approaches including inverse scattering theory, Backlund, and groups of transformations, bilinear method, and several other detailed technical procedures. In this Special Issue, we introduce a few very recent approaches together with their physical meaning and applications. We present here five important papers on waves, unsteady flows, phases separation, ocean dynamics, nonlinear optics, viral dynamics, and the self-appearance of patterns for spatially extended systems, which are problems that have aroused scientists' interest for decades yet still cannot be predicted and have their generating mechanism and stability open to debate. The aim of this Special Issue was to present

these most debated and interesting topics from nonlinear science for which despite the existence of highly developed mathematical tools of investigation there are still fundamental open questions

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consists of original research papers presenting the state of the art in operator theory and its applications The first volume of these proceedings entitled Differential Operators and related Topics concerns the other aspects of the conference The two volumes will be of interest to a wide range of readership in pure and applied mathematics physics and engineering sciences Table of Contents Preface v Table of Contents vii Bibliography of Mark Grigorevich Krein ix Review papers M G Krein s Contributions to Prediction Theory H Dym M G Krein s Contribution to the Moment 17 AA Nudelman Research Papers Solution of the Truncated Matrix Hamburger Moment Problem according to M G Krein 33 Y M Adamy and I M Tkachenko Extreme Points of a Positive Operator Ball 53 T Ando M accretive Extensions of Sectorial Operators and Krein Spaces 67 Y M Arlinskii A Simple Proof of the Continuous Commutant Lifting Theorem 83 R Bruzual and M

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**Developments in Functional Equations and Related Topics** Janusz Brzdęk,Krzysztof Ciepliński,Themistocles M. Rassias,2017-08-14 This book presents current research on Ulam stability for functional equations and inequalities Contributions from renowned scientists emphasize fundamental and new results methods and techniques Detailed examples are given to theories to further understanding at the graduate level for students in mathematics physics and engineering Key topics covered in this book include Quasi means Approximate isometries Functional equations in

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*Stochastic Equations: Theory and Applications in Acoustics, Hydrodynamics, Magnetohydrodynamics, and Radiophysics, Volume 1* Valery I. Klyatskin,2014-07-14 This monograph set presents a consistent and self contained framework of stochastic dynamic systems with maximal possible completeness Volume 1 presents the basic concepts exact results and asymptotic approximations of the theory of stochastic equations on the basis of the developed functional approach This approach offers a possibility of both obtaining exact solutions to stochastic problems for a number of models of fluctuating parameters and constructing various asymptotic buildings Ideas of statistical topography are used to discuss general issues of generating coherent structures from chaos with probability one i e almost in every individual realization of random parameters The general theory is illustrated with certain problems and applications of stochastic mathematical physics in various fields such as mechanics hydrodynamics magnetohydrodynamics acoustics optics and radiophysics     **Differential Equations on Measures and Functional Spaces** Vassili Kolokoltsov,2019-06-20 This advanced book focuses on ordinary differential equations ODEs in Banach and more general locally convex spaces most notably the ODEs on measures and various function spaces It briefly discusses the fundamentals before moving on to the cutting edge research in linear and nonlinear partial and pseudo differential equations general kinetic equations and fractional evolutions The level of generality chosen is suitable for the study of the most important nonlinear equations of mathematical physics such as Boltzmann Smoluchovskii Vlasov Landau Fokker Planck Cahn Hilliard Hamilton Jacobi Bellman nonlinear Schroedinger McKean Vlasov diffusions and their nonlocal extensions mass action law kinetics from chemistry It also covers nonlinear evolutions arising in evolutionary biology and mean field games optimization theory epidemics and system biology in general models of interacting particles or agents describing splitting and merging collisions and breakage mutationsand the preferential attachment growth on networks The book is intended mainly for upper undergraduate and graduate students but is also of use to

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