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The purpose of this work is to provide an introduction to Lvy processes in general Lie groups, the limiting properties of Lvy processes in semi-simple Lie groups of non-compact type and the dynamical behavior of such processes as stochastic flows on certain homogeneous spaces.

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The purpose of this work is to provide an introduction to Lvy processes in general Lie groups, the limiting properties of Lvy processes in semi-simple Lie groups of non-compact type and the dynamical behavior of such processes as stochastic flows on certain homogeneous spaces.

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Lvy processes in Lie groups is a subject that is currently undergoing intense development see the author's survey article in [2] and the recent book by M. Liao [8]. The latter contains a lot

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ebook (PDF), by Ming Liao The theory of Levy processes in Lie groups is not merely an extension of the theory of Levy processes in

Title: Inhomogeneous Levy processes in Lie groups ... -
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Authors: Ming Liao (Submitted on 25 Dec 2014) Abstract:
We obtain a representation of an inhomogeneous Levy process in a Lie group or a homogeneous space in terms of a drift, a matrix function and a measure function.

Liao : Lvy processes and Fourier analysis on compact
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We study the Fourier expansion of the distribution density of a Lvy process in a compact Lie group based on the Peter Weyl theorem. Article information Source Ann. Probab., Volume 32, Number 2 (2004), 1553-1573.

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A Lvy process in a Lie group G cannot be decomposed into three parts as in (\mathbb{R}^d) , due to the non-commutative nature of G , but the triple representation holds in an infinitesimal sense, in the form of Hunt's generator formula, to be discussed in 2.1. The relation between Lvy measures and jumps of Lvy processes is

considered in 2.2.

Invariant Markov Processes Under Lie Group Actions |
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Author is an internationally recognized leader in the study
of jump processes in stochastic differential geometry;
Presents new research involving the interaction of several
mathematical areas, such as stochastic analysis, differential
geometry, Lie groups, measure theory, and harmonic
analysis