## ON A CLASS OF SKEW DIFFUSION PROCESSES

YongjinWANG Nankai University, PRC, E-mail: yjwang@nankai.edu.cn

**Abstract**: In this talk, the so-called skew Brownian motion is addressed and then we will discuss some typical classes of skew diffusion processes. With some dedicate performance, we are able to get explicit results for the first passage times of the skew O-U processes and of skew Feller-branching processes as well.