

CONTENTS

Preface to the First Edition	ix
Preface to the Second Edition	xi
Chapter 0. An Overview of the Book:	
Starting From Markov Chains	1
0.1. Three Classical Problems for Markov Chains	1
0.2. Probability Metrics and Coupling Methods	6
0.3. Reversible Markov Chains	13
0.4. Large Deviations and Spectral Gap	15
0.5. Equilibrium Particle Systems	17
0.6. Non-equilibrium Particle Systems	19
 Part I. General Jump Processes	 21
Chapter 1. Transition Function and its Laplace Transform	23
1.1. Basic Properties of Transition Function	23
1.2. The q -Pair	27
1.3. Differentiability	38
1.4. Laplace Transforms	51
1.5. Appendix	57
1.6. Notes	61
 Chapter 2. Existence and Simple Constructions of Jump Processes	 62
2.1. Minimal Nonnegative Solutions	62
2.2. Kolmogorov Equations and Minimal Jump Process	70
2.3. Some Sufficient Conditions for Uniqueness	79
2.4. Kolmogorov Equations and q -Condition	85
2.5. Entrance Space and Exit Space	88
2.6. Construction of q -Processes with Single-Exit q -Pair	93
2.7. Notes	96
 Chapter 3. Uniqueness Criteria	 97
3.1. Uniqueness Criteria Based on Kolmogorov Equations	97
3.2. Uniqueness Criterion and Applications	102
3.3. Some Lemmas	113
3.4. Proof of Uniqueness Criterion	115
3.5. Notes	119

Chapter 4. Recurrence, Ergodicity and Invariant Measures	120
4.1. Weak Convergence	120
4.2. General Results	124
4.3. Markov Chains: Time-discrete Case	130
4.4. Markov Chains: Time-continuous Case	139
4.5. Single Birth Processes	151
4.6. Invariant Measures	166
4.7. Notes	171
Chapter 5. Probability Metrics and Coupling Methods	173
5.1. Minimum L^p -Metric	173
5.2. Marginality and Regularity	184
5.3. Successful Coupling and Ergodicity	195
5.4. Optimal Markovian Couplings	203
5.5. Monotonicity	210
5.6. Examples	216
5.7. Notes	223
Part II. Symmetrizable Jump Processes	225
Chapter 6. Symmetrizable Jump Processes and Dirichlet Forms	227
6.1. Reversible Markov Processes	227
6.2. Existence	229
6.3. Equivalence of Backward and Forward Kolmogorov Equations	233
6.4. General Representation of Jump Processes	233
6.5. Existence of Honest Reversible Jump Processes	243
6.6. Uniqueness Criteria	249
6.7. Basic Dirichlet Form	255
6.8. Regularity, Extension and Uniqueness	265
6.9. Notes	270
Chapter 7. Field Theory	272
7.1. Field Theory	272
7.2. Lattice Field	276
7.3. Electric Field	280
7.4. Transience of Symmetrizable Markov Chains	284
7.5. Random Walk on Lattice Fractals	298
7.6. A Comparison Theorem	300
7.7. Notes	302

Chapter 8. Large Deviations	303
8.1. Introduction to Large Deviations	303
8.2. Rate Function	311
8.3. Upper Estimates	320
8.4. Notes	329
Chapter 9. Spectral Gap	330
9.1. General Case: an Equivalence	330
9.2. Coupling and Distance Method	340
9.3. Birth-Death Processes	348
9.4. Splitting Procedure and Existence Criterion	359
9.5. Cheeger's Approach and Isoperimetric Constants	368
9.6. Notes	380
Part III. Equilibrium Particle Systems	381
Chapter 10. Random Fields	383
10.1. Introduction	383
10.2. Existence	387
10.3. Uniqueness	391
10.4. Phase Transition: Peierls Method	397
10.5. Ising Model on Lattice Fractals	399
10.6. Reflection Positivity and Phase Transitions	406
10.7. Proof of the Chess-Board Estimates	416
10.8. Notes	421
Chapter 11. Reversible Spin Processes and Exclusion Processes	422
11.1. Potentiality for Some Speed Functions	422
11.2. Constructions of Gibbs States	425
11.3. Criteria for Reversibility	432
11.4. Notes	446
Chapter 12. Yang-Mills Lattice Field	447
12.1. Background	447
12.2. Spin Processes from Yang-Mills Lattice Fields	448
12.3. Diffusion Processes from Yang-Mills Lattice Fields	457
12.4. Notes	466

Part IV. Non-equilibrium Particle Systems	467
Chapter 13. Constructions of the Processes	469
13.1. Existence Theorems for the Processes	469
13.2. Existence Theorem for Reaction-Diffusion Processes	486
13.3. Uniqueness Theorems for the Processes	493
13.4. Examples	502
13.5. Appendix	510
13.6. Notes	513
Chapter 14. Existence of Stationary Distributions and Ergodicity	514
14.1. General Results	514
14.2. Ergodicity for Polynomial Model	521
14.3. Reversible Reaction-Diffusion Processes	532
14.4. Notes	538
Chapter 15. Phase Transitions	539
15.1. Duality	539
15.2. Linear Growth Model	542
15.3. Reaction-Diffusion Processes with Absorbing State	547
15.4. Mean Field Method	550
15.5. Notes	554
Chapter 16. Hydrodynamic Limits	555
16.1. Introduction: Main Results	555
16.2. Preliminaries	559
16.3. Proof of Theorem 16.1	564
16.4. Proof of Theorem 16.3	570
16.5. Notes	571
Bibliography	572
Author Index	589
Subject Index	593

Preface to the First Edition

The main purpose of the book is to introduce some progress on probability theory and its applications to physics, made by Chinese probabilists, especially by a group at Beijing Normal University in the past 15 years. Up to now, most of the work is only available for the Chinese-speaking people. In order to make the book as self-contained as possible and suitable for a wider range of readers, a fundamental part of the subject, contributed by many mathematicians from different countries, is also included. The book starts with some new contributions to the classical subject—Markov chains, then goes to the general jump processes and symmetrizable jump processes, equilibrium particle systems and non-equilibrium particle systems. Accordingly the book is divided into four parts. An elementary overlook of the book is presented in Chapter 0. Some notes on the bibliographies and open problems are collected in the last section of each chapter. It is hoped that the book could be useful for both experts and newcomers, not only for mathematicians but also for the researchers in related areas such as mathematical physics, chemistry and biology.

The present book is based on the book “Jump Processes and Particle Systems” by the author, published five years ago by the Press of Beijing Normal University. About 1/3 of the material is newly added. Even for the materials in the Chinese edition, they are either reorganized or simplified. Some of them are removed. A part of the Chinese book was used several times for graduate students, the materials in Chapter 0 was even used twice for undergraduate students in a course on Stochastic Processes. Moreover, the galley proof of the present book has been used for graduate students in their second and third semesters.

The author would like to express his warmest gratitude to Professor Z. T. Hou, Professor D. W. Stroock and Professor S. J. Yan for their teachings and advices. Their influences are contained almost everywhere in the book. In the past 15 years, the author has been benefited from a large number of colleagues, friends and students, it is too many to list individually here. However, most of their names appear in the “Notes” sections, as well as in the Bibliography and in the Index of the book. Their contributions and co-operations are greatly appreciated. The author is indebted to Professor X. F. Liu, Y. B. Li, B. M. Wang, X. L. Wang, J. Wu, S. Y. Zhang and Y. H. Zhang for reading the galley proof, correcting errors and improving the quality of the presentations. It is a nice chance to acknowledge the financial support during the past years by Fok Ying-Tung Educational Foundation, Foundation of Institution of Higher Education for Doctoral Program, Foundation of State Education Commission for Outstanding Young Teachers and the

National Natural Science Foundation of China. Thanks are also expressed to the World Scientific for their efforts on publishing the book.

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Preface to the Second Edition

The main change of this second edition is Chapter 5 on “Probability Metrics and Coupling Methods” and Chapter 9 on “Spectral Gap” (or equivalently, “the first non-trivial eigenvalue”). Actually, these two chapters have been rewritten, within the original text. In the former chapter, the topic of “optimal Markovian couplings” is added and the “stochastic comparability” for jump processes is completed. In the latter chapter, two general results on estimating spectral gap by couplings and two dual variational formulas for spectral gap of birth-death processes are added. Moreover, a generalized Cheeger’s approach is renewed for unbounded jump processes. Next, Section 4.5 on “Single Birth Processes” and Section 14.2 on “Ergodicity of Reaction-diffusion Processes” are updated. But the original technical Section 14.3 is removed. Besides, a large number of recent publications are included. Numerous modifications, improvements or corrections are made in almost every page. It is hoped that the serious effort could improve the quality of the book and bring the reader to enjoy some of the recent developments.

Roughly speaking, this book deals with two subjects: Markov Jump Processes (Parts I and II) and Interacting Particle Systems (Parts III and IV). If one is interested only in the second subject, it is not necessary to read all of the first nine chapters, but instead, may have a look at Chapters 4, 5, 7, 9 plus §2.3 or so. A quick way to read the book is glancing at the elementary Chapter 0, to get some impression about what studied in the book, to have some test of the results, and to choose what for the further reading. Sometimes, I feel crazy to write such a thick book, this is due to the wider range of topics. Even though it can be shorten easily by moving some details but the resulting book would be much less readable. Anyhow, I believe that the reader can make the book thin and thin.

A concrete model throughout the whole book is Schlögl’s (second) model, which is introduced at the beginning (Example 0.3) to show the power of our first main result and discussed right after the last theorem (Theorem 16.3) of the book about its unsolved problems. This model, completely different from Ising model, is typical from non-equilibrium statistical physics. Its generalization is the polynomial model or more generally, the class of reaction-diffusion processes. Locally, these models are Markov chains. But even in this case, the uniqueness problem of the process was opened for several years, though everyone working in this field believes so. From physical point of view, the Markov chains should be ergodic and this is finally proved in Chapter 4. Thus, to study the phase transitions, we have to go to the infinite dimensional setting. The first hard stone is the construction of the corresponding Markov processes. For which, the mathematical tool is pre-

pared in Chapter 5 and the construction is done in Chapter 13. The model is essentially irreversible, it can be reversible (equilibrium) only in a special case. The proof of a criterion for the reversibility is prepared in Chapter 7 and completed in Chapter 14. The topics studied in almost every chapter are either led by or related to Schlögl's model, even though sometimes it is not explicitly mentioned. Actually, the last four chapters are all devoted to the reaction-diffusion processes.

The Schlögl model possesses the main characters of the current mathematics: infinite dimensional, non-linear, complex systems and so on. It provides us a chance to re-examine the well developed finite dimensional mathematics, to create new mathematical tools or new research topics. It is not surprising that many ideas and results from different branches of mathematics, as well as physics, are used in the book. However, it is surprising that the methods developed in this book turn out to have a deep application to Riemannian geometry and spectral theory. This is clearly a different story. Since there are so much progress made in the past ten years or more, a large part of the new materials are out of the scope of this book, the author has decided to write a separate book under the title "Eigenvalues, Inequalities and Ergodic Theory".

It is a pleasure to recall the fruitful cooperation with my previous students and colleagues: Y. H. Mao, F. Y. Wang, Y. Z. Wang, S. Y. Zhang, Y. H. Zhang et al. Their contributions heighten remarkably the quality of the book.

The author acknowledges the financial support during the past years by the Research Fund for Doctoral Program of Higher Education, the National Natural Science Foundation of China, the Qiu Shi Science and Technology Foundation and the 973 Project. Thanks are also expressed to the World Scientific for their efforts on publishing this new edition of the book.

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