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TIME-INHOMOGENEOUS DIFFUSIONS CORRESPONDING TO SYMMETRIC DIVERGENCE FORM OPERATORS

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Abstract: We consider a time-inhomogeneous Markov family $(X, P_{s,x})$ corresponding to a symmetric uniformly elliptic divergence form operator. We show that for any φ in the Sobolev space $W_p^1 \cap W_2^1$ with p=2 if d=1 and p>d if d>1 the additive functional $X^\varphi=\{\varphi(X_t)-\varphi(X_s); 0\leq s< t\}$ admits a unique strict decomposition into a martingale additive functional of finite energy and a continuous additive functional of zero energy. Moreover, we give a stochastic representation of the zero energy part and show that in case the diffusion coefficient is regular in time the functional X^φ is a Dirichlet process for each starting point (s,x). The paper contains also rectifications of incorrectly presented or incorrectly proved statements of our earlier paper [14].

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