Entropy, Large Deviations, and Statistical Mechanics

R. Ellis, University of Massachusetts, Amherst, MA, USA

From the reviews ► ... Besides the fact that the author's treatment of large deviations is a nice contribution to the literature on the subject, his book has the virtue that it provides a beautifully unified and mathematically appealing account of certain aspects of statistical mechanics. ... Furthermore, he does not make the mistake of assuming that his mathematical audience will be familiar with the physics and has done an admirable job of explaining the necessary physical background. Finally, it is clear that the author's book is the product of many painstaking hours of work; and the reviewer is confident that its readers will benefit from his efforts. ► D. Stroock in Mathematical Reviews 1985


Multidimensional Diffusion Processes

D. W. Stroock, Massachusetts Institute of Technology, Cambridge, MA, USA; S.R.S. Varadhan, New York University, NY, USA

From the reviews ► This book is an excellent presentation of the application of martingale theory to the theory of Markov processes, especially multidimensional diffusions. This approach was initiated by Stroock and Varadhan in their famous papers. (...) The proofs and techniques are presented in such a way that an adaptation in other contexts can be easily done. (...) The reader must be familiar with standard probability theory and measure theory which are summarized at the beginning of the book. This monograph can be recommended to graduate students and research workers but also to all interested in Markov processes from a more theoretical point of view. ► Mathematische Operationsforschung und Statistik, 1981