

# MARKOV RANDOM FIELDS AND BOUNDARY PROBLEMS FOR STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS\*

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(Translated by Merle Ellis)

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**1. Introduction.** Let us turn to such a familiar stochastic model as the random field

$$\xi = \xi(t), \quad t \in \mathbb{R}^3,$$

called the *Levy Brownian motion*. Recall that  $\xi = \xi(t)$  is a continuous Gaussian function of a space variable having zero mean and characterized by the property  $\xi(0) = 0$  and

$$\mathbf{E}|\xi(t) - \xi(s)|^2 = |t - s|, \quad s, t \in \mathbb{R}^3.$$

Let us consider  $\xi$  in the region  $G_0 = \mathbb{R}^3 \setminus \{0\}$  with the point  $t = 0$  removed. As a generalized function,  $\xi$  satisfies in the region  $G_0$  the stochastic Poisson equation

$$(1.1) \quad \Delta \xi = \eta$$

with random source of "white noise" represented as a generalized random field  $\eta = (\varphi, \eta)$  on the space of functions  $\varphi \in \mathcal{L}_2(G_0)$ , for which

$$\mathbf{E}(\varphi, \eta)(\psi, \eta) = \int \varphi \psi = (\varphi, \psi).$$

Clearly, in some region  $G \subseteq G_0$  the function  $\xi$  can be identified as a generalized solution  $u = \xi$  of the equation

$$(1.2) \quad \Delta u = f$$

with source  $f = \eta$  in  $G$  under the boundary conditions

$$(1.3) \quad u(t) = \xi(t), \quad t \in \Gamma,$$

on the boundary  $\Gamma = \partial G$  with given continuous function  $\xi(t)$ ,  $t \in \Gamma$ . The right-hand side in (1.2) does not depend on the action of the random source  $\eta$  beyond the confines of the region  $G$ , and one might think that when  $\xi(t)$ ,  $t \in \Gamma$ , is given, the function  $\xi$  will be stochastically defined<sup>1</sup> in  $G$ , i.e., its probability distribution for fixed values of  $\xi(t)$ ,  $t \in \Gamma$ , will not depend on whatever the conditions are on the behavior of  $\xi$  outside the region  $G$ . But this is not so, for example, there are generalized boundary values on the boundary  $\Gamma = \partial G$  not depending on the values  $\xi(t)$ ,  $t \in \Gamma$ , which substantially

\* Received by the editors October 10, 1986.

<sup>1</sup> Stochastically defined processes (in the terminology of [1]) later came to be called Markov processes.

# Random Fields And Stochastic Partial Differential Equations

**S Baum**

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