

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

YU. A. ROZANOV

(Translated by Merle Ellis)

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

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

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

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

Let us consider ξ in the region $G_0 = R^3 \setminus \{0\}$ with the point $t = 0$ removed. As a generalized function, ξ 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

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

Clearly, in some region $G \subseteq G_0$ the function ξ 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 η beyond the confines of the region G , and one might think that when $\xi(t)$, $t \in \Gamma$, is given, the function ξ will be stochastically defined¹ 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 ξ 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.

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

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