CONTEMPORARY MATHEMATICS

118

Probability Theory and its Applications in China



American Mathematical Society

Titles in This Series

Volume

- 1 Markov random fields and their applications, Ross Kindermann and J. Laurie Snell
- 2 Proceedings of the conference on integration, topology, and geometry in linear spaces, William H. Graves, Editor
- 3 The closed graph and P-closed graph properties in general topology, T. R. Hamlett and L. L. Herrington
- 4 Problems of elastic stability and vibrations, Vadim Komkov, Editor
- 5 Rational constructions of modules for simple Lie algebras, George B. Seligman
- 6 Umbral calculus and Hopf algebras, Robert Morris, Editor
- 7 Complex contour integral representation of cardinal spline functions, Walter Schempp
- 8 Ordered fields and real algebraic geometry, D. W. Dubois and T. Recio, Editors
- 9 Papers in algebra, analysis and statistics, R. Lidl, Editor
- 10 Operator algebras and K-theory, Ronald G. Douglas and Claude Schochet, Editors
- **11 Plane ellipticity and related problems,** Robert P. Gilbert, Editor
- 12 Symposium on algebraic topology in honor of José Adem, Samuel Gitler, Editor
- 13 Algebraists' homage: Papers in ring theory and related topics, S. A. Amitsur, D. J. Saltman, and G. B. Seligman, Editors
- 14 Lectures on Nielsen fixed point theory, Boju Jiang
- 15 Advanced analytic number theory. Part I: Ramification theoretic methods, Carlos J. Moreno
- 16 Complex representations of GL(2, K) for finite fields K, Ilya Piatetski-Shapiro
- **17 Nonlinear partial differential equations,** Joel A. Smoller, Editor
- 18 Fixed points and nonexpansive mappings, Robert C. Sine, Editor

- 19 Proceedings of the Northwestern homotopy theory conference, Haynes R. Miller and Stewart B. Priddy, Editors
- **20 Low dimensional topology,** Samuel J. Lomonaco, Jr., Editor
- 21 Topological methods in nonlinear functional analysis, S. P. Singh, S. Thomeier, and B. Watson, Editors
- 22 Factorizations of $b^n \pm 1$, b = 2, 3, 5, 6, 7, 10, 11, 12 up to high powers, John Brillhart, D. H. Lehmer, J. L. Selfridge, Bryant Tuckerman, and S. S. Wagstaff, Jr.
- 23 Chapter 9 of Ramanujan's second notebook—Infinite series identities, transformations, and evaluations, Bruce C. Berndt and Padmini T. Joshi
- 24 Central extensions, Galois groups, and ideal class groups of number fields, A. Fröhlich
- 25 Value distribution theory and its applications, Chung-Chun Yang, Editor
- 26 Conference in modern analysis and probability, Richard Beals, Anatole Beck, Alexandra Bellow, and Arshag Hajian, Editors
- 27 Microlocal analysis, M. Salah Baouendi, Richard Beals, and Linda Preiss Rothschild, Editors
- 28 Fluids and plasmas: geometry and dynamics, Jerrold E. Marsden, Editor
- 29 Automated theorem proving, W. W. Bledsoe and Donald Loveland, Editors
- 30 Mathematical applications of category theory, J. W. Gray, Editor
- **31** Axiomatic set theory, James E. Baumgartner, Donald A. Martin, and Saharon Shelah, Editors
- 32 Proceedings of the conference on Banach algebras and several complex variables, F. Greenleaf and D. Gulick, Editors
- **33 Contributions to group theory,** Kenneth I. Appel, John G. Ratcliffe, and Paul E. Schupp, Editors
- 34 Combinatorics and algebra, Curtis Greene, Editor

Titles in This Series

Volume

- **35 Four-manifold theory,** Cameron Gordon and Robion Kirby, Editors
- **36 Group actions on manifolds,** Reinhard Schultz, Editor
- 37 Conference on algebraic topology in honor of Peter Hilton, Renzo Piccinini and Denis Sjerve, Editors
- **38 Topics in complex analysis,** Dorothy Browne Shaffer, Editor
- 39 Errett Bishop: Reflections on him and his research, Murray Rosenblatt, Editor
- 40 Integral bases for affine Lie algebras and their universal enveloping algebras, David Mitzman
- 41 Particle systems, random media and large deviations, Richard Durrett, Editor
- 42 Classical real analysis, Daniel Waterman, Editor
- **43 Group actions on rings,** Susan Montgomery, Editor
- 44 Combinatorial methods in topology and algebraic geometry, John R. Harper and Richard Mandelbaum, Editors
- 45 Finite groups-coming of age, John McKay, Editor
- **46** Structure of the standard modules for the affine Lie algebra A₁⁽¹⁾, James Lepowsky and Mirko Primc
- 47 Linear algebra and its role in systems theory, Richard A. Brualdi, David H. Carlson, Biswa Nath Datta, Charles R. Johnson, and Robert J. Plemmons, Editors
- **48** Analytic functions of one complex variable, Chung-chun Yang and Chi-tai Chuang, Editors
- **49 Complex differential geometry and nonlinear differential equations,** Yum-Tong Siu, Editor
- 50 Random matrices and their applications, Joel E. Cohen, Harry Kesten, and Charles M. Newman, Editors
- 51 Nonlinear problems in geometry, Dennis M. DeTurck, Editor
- 52 Geometry of normed linear spaces, R. G. Bartle, N. T. Peck, A. L. Peressini, and J. J. Uhl, Editors

- 53 The Selberg trace formula and related topics, Dennis A. Hejhal, Peter Sarnak, and Audrey Anne Terras, Editors
- 54 Differential analysis and infinite dimensional spaces, Kondagunta Sundaresan and Srinivasa Swaminathan, Editors
- 55 Applications of algebraic K-theory to algebraic geometry and number theory, Spencer J. Bloch, R. Keith Dennis, Eric M. Friedlander, and Michael R. Stein, Editors
- 56 Multiparameter bifurcation theory, Martin Golubitsky and John Guckenheimer, Editors
- 57 Combinatorics and ordered sets, Ivan Rival, Editor
- 58.1 The Lefschetz centennial conference. Proceedings on algebraic geometry, D. Sundararaman, Editor
- 58.II The Lefschetz centennial conference. Proceedings on algebraic topology, S. Gitler, Editor
- 58.III The Lefschetz centennial conference. Proceedings on differential equations, A. Verjovsky, Editor
- 59 Function estimates, J. S. Marron, Editor
- 60 Nonstrictly hyperbolic conservation laws, Barbara Lee Keyfitz and Herbert C. Kranzer, Editors
- 61 Residues and traces of differential forms via Hochschild homology, Joseph Lipman
- 62 Operator algebras and mathematical physics, Palle E. T. Jorgensen and Paul S. Muhly, Editors
- 63 Integral geometry, Robert L. Bryant, Victor Guillemin, Sigurdur Helgason, and R. O. Wells, Jr., Editors
- 64 The legacy of Sonya Kovalevskaya, Linda Keen, Editor
- **65 Logic and combinatorics,** Stephen G. Simpson, Editor
- 66 Free group rings, Narian Gupta
- 67 Current trends in arithmetical algebraic geometry, Kenneth A. Ribet, Editor

Volume

- 68 Differential geometry: The interface between pure and applied mathematics, Mladen Luksic, Clyde Martin, and William Shadwick, Editors
- 69 Methods and applications of mathematical logic, Walter A. Carnielli and Luiz Paulo de Alcantara, Editors
- 70 Index theory of elliptic operators, foliations, and operator algebras, Jerome Kaminker, Kenneth C. Millett, and Claude Schochet, Editors
- 71 Mathematics and general relativity, James A. Isenberg, Editor
- 72 Fixed point theory and its applications, R. F. Brown, Editor
- 73 Geometry of random motion, Rick Durrett and Mark A. Pinsky, Editors
- 74 Geometry of group representations, William M. Goldman and Andy R. Magid, Editors
- 75 The finite calculus associated with Bessel functions, Frank M. Cholewinski
- 76 The structure of finite algebras, David C. Hobby and Ralph Mckenzie
- 77 Number theory and its applications in China, Wang Yuan, Yang Chung-chun, and Pan Chengbiao, Editors
- **78 Braids,** Joan S. Birman and Anatoly Libgober, Editors
- **79 Regular differential forms,** Ernst Kunz and Rolf Waldi
- 80 Statistical inference from stochastic processes, N. U. Prabhu, Editor
- 81 Hamiltonian dynamical systems, Kenneth R. Meyer and Donald G. Saari, Editors
- 82 Classical groups and related topics, Alexander J. Hahn, Donald G. James, and Zhe-xian Wan, Editors
- 83 Algebraic K-theory and algebraic number theory, Michael R. Stein and R. Keith Dennis, Editors
- 84 Partition problems in topology, Stevo Todorcevic
- 85 Banach space theory, Bor-Luh Lin, Editor

- 86 Representation theory and number theory in connection with the local Langlands conjecture, J. Ritter, Editor
- 87 Abelian group theory, Laszlo Fuchs, Rüdiger Göbel, and Phillip Schultz, Editors
- 88 Invariant theory, R. Fossum,
 W. Haboush, M. Hochster, and
 V. Lakshmibai, Editors
- 89 Graphs and algorithms, R. Bruce Richter, Editor
- 90 Singularities, Richard Randell, Editor
- **91 Commutative harmonic analysis,** David Colella, Editor
- 92 Categories in computer science and logic, John W. Gray and Andre Scedrov, Editors
- **93 Representation theory, group rings, and coding theory,** M. Isaacs, A. Lichtman,
 D. Passman, S. Sehgal, N. J. A. Sloane,
 and H. Zassenhaus, Editors
- 94 Measure and measurable dynamics, R. Daniel Mauldin, R. M. Shortt, and Cesar E. Silva, Editors
- **95** Infinite algebraic extensions of finite fields, Joel V. Brawley and George E. Schnibben
- 96 Algebraic topology, Mark Mahowald and Stewart Priddy, Editors
- 97 Dynamics and control of multibody systems, J. E. Marsden, P. S. Krishnaprasad, and J. C. Simo, Editors
- 98 Every planar map is four colorable, Kenneth Appel and Wolfgang Haken
- 99 The connection between infinite dimensional and finite dimensional dynamical systems, Basil Nicolaenko, Ciprian Foias, and Roger Temam, Editors
- 100 Current progress in hyperbolic systems: Riemann problems and computations, W. Brent Lindquist, Editor
- 101 Recent developments in geometry, S.-Y. Cheng, H. Choi, and Robert E. Greene, Editors
- **102 Primes associated to an ideal,** Stephen McAdam
- 103 Coloring theories, Steve Fisk

Titles in This Series

Volume

Editor

- 104 Accessible categories: The foundations of categorical model theory, Michael Makkai and Robert Paré
 105 Geometric and topological invariants of elliptic operators, Jerome Kaminker,
- 106 Logic and computation, Wilfried Sieg, Editor
- **107 Harmonic analysis and partial differential equations,** Mario Milman and Tomas Schonbek, Editors
- **108 Mathematics of nonlinear science,** Melvyn S. Berger, Editor
- **109 Combinatorial group theory,** Benjamin Fine, Anthony Gaglione, and Francis C. Y. Tang, Editors
- 110 Lie algebras and related topics, Georgia Benkart and J. Marshall Osborn, Editors
- 111 Finite geometries and combinatorial designs, Earl S. Kramer and Spyros S. Magliveras, Editors
- **112 Statistical analysis of measurement error models and applications,** Philip J. Brown and Wayne A. Fuller, Editors
- **113 Integral geometry and tomography,** Eric Grinberg and Eric Todd Quinto, Editors
- 114 Mathematical developments arising from linear programming, Jeffrey C. Lagarias and Michael J. Todd, Editors
- **115 Statistical multiple integration,** Nancy Flournoy and Robert K. Tsutakawa, Editors
- **116 Algebraic geometry: Sundance 1988,** Brian Harbourne and Robert Speiser, Editors
- 117 Continuum theory and dynamical systems, Morton Brown, Editor
- **118 Probability theory and its applications in China,** Yan Shi-Jian, Wang Jiagang, and Yang Chung-chun, Editors

Probability Theory and its Applications in China

CONTEMPORARY MATHEMATICS

118

Probability Theory and its Applications in China

Yan Shi-Jian Yang Chung-Chun Wang Jia-Gang Editors



American Mathematical Society Providence, Rhode Island

EDITORIAL BOARD

Richard W. Beals, managing editor Sylvain E. Cappell Linda Preiss Rothschild Craig Huneke Michael E. Taylor

1991 Mathematics Subject Classification. Primary 93, 60.

Library of Congress Cataloging-in-Publication Data

Probability theory and its applications in China/Yan Shi-Jian, Yang Chung-Chun, and Wang Jia-Gang, editors.

p. cm.—(Contemporary mathematics, ISSN 0271-4132; 118)

ISBN 0-8218-5126-8 (alk. paper)

1. Probabilities. I. Yen, Shih-chien. II. Yang, Chung-Chun, 1942–. III. Wang, Chia-kang. IV. Series: Contemporary mathematics (American Mathematical Society); v. 118. QA273.P79543 1991 91-16143 519.2-dc20 CIP

Copying and reprinting. Individual readers of this publication, and nonprofit libraries acting for them, are permitted to make fair use of the material, such as to copy an article for use in teaching or research. Permission is granted to quote brief passages from this publication in reviews, provided the customary acknowledgment of the source is given.

Republication, systematic copying, or multiple reproduction of any material in this publication (including abstracts) is permitted only under license from the American Mathematical Society. Requests for such permission should be addressed to the Manager of Editorial Services, American Mathematical Society, P.O. Box 6248, Providence, Rhode Island 02940-6248.

The appearance of the code on the first page of an article in this book indicates the copyright owner's consent for copying beyond that permitted by Sections 107 or 108 of the U.S. Copyright Law, provided that the fee of \$1.00 plus \$.25 per page for each copy be paid directly to the Copyright Clearance Center, Inc., 27 Congress Street, Salem, Massachusetts 01970. This consent does not extend to other kinds of copying, such as copying for general distribution, for advertising or promotional purposes, for creating new collective works, or for resale.

Copyright \bigodot 1991 by the American Mathematical Society. All rights reserved. The American Mathematical Society retains all rights except those granted to the United States Government. Printed in the United States of America. The paper used in this book is acid-free and falls within the guidelines established to ensure permanence and durability. \bigotimes This volume was prepared by the authors using \mathcal{AMS} -T_EX, the American Mathematical Society's T_EX macro system.

10 9 8 7 6 5 4 3 2 1 96 95 94 93 92 91

CONTENTS

Preface	xi
Contributors	xiii
Stochastic control systems	1
Jump processes and particle systems Mu-Fa Chen and Shi-Jian Yan	23
Multi-parameter stochastic processes PEI-DE CHEN	59
Stationary random field: predication theory, Markov models , limit theorems TSE-PEI CHIANG	79
Some results of semimartingales and jump processes SHENG-WU HE AND JIA-GANG WANG	103
Q-matrix problem	127
Summary of recent research accomplishments in Markov processes and Markov fields at Wuhan University DI-HE HU, LU-QIN LIU AND FU-QING GAO	149
The study and development of probability problems in information theory in China GUO-DING HU, ZHAO-ZHI ZHANG AND SHI-YI SHEN	169
Some recent development of stochastic calculus in China ZHI-YUAN HUANG	177
Renewal sequences, p-functions, their extensions and related topics ZHI-SHUN LIANG AND ZHI-RUI HUANG	187

CONTENTS

Brownian motions and the geometry of manifolds	207
Contribution to the limit theorems ZHENG-YAN LIN, CHUAN-RONG LU AND QI-MAN SHAO	221
Some new results concerning Dirichlet forms, Feynman–Kac semigroups and Schrödinger equations	239
The reversibility and the entropy production of Markov processes MIN-PING QIAN, MIN QIAN AND GUANG-LU GONG	255
Theory and applications of stochastic differential equations in China RONG SITU	263
Progress concerning Brownian motion and classical potential theory in China RONG WU AND QING-JI YANG	281
Some recent results on the strong LLN and the LIL in Banach spaces ZHI-QUAN WU, XIANG-CHEN WANG, XIAO-YUN YANG AND DE-LI LI	301
A review of studies in probability theory and stochastic analysis JIA-AN YAN	313
On symmetric diffusion processes WEI-AN ZHENG	329

х

Preface

Probability theory has always been an active mathematical field in China, and, until very recently, almost all of its research results were written in Chinese. This book consists essentially of surveys of probability theory research in China written by Chinese probabilists. We intended to collect as complete a volume as possible about the contributions and progresses of theoretical and applied probability theory research in China. Our object in the present volume is twofold. First, we have tried to give an account of the most significant accomplishments obtained by the Chinese probabilists through the past few decades, focusing on the timely reporting of the research achievements in the past ten years. Second, we tried to promote academic exchange and a better understanding between the communities of probability theory researchers in China and the rest of the world. Finally, we hope the abstract and explicit mathematical results presented here will soon be found useful in practical investigations through joint research projects between Eastern and Western probabilists. All the papers are considered to be in their final forms and will not be submitted for publications elsewhere.

The content of the book will reflect a fairly complete coverage of the research activities of the theoretical nature of probability theory. Only selective topics of applied aspects are covered. Nevertheless, we believe strongly that this book will enhance communications between the East and West in jointly advancing probability theory. Therefore, it is our great pleasure to be able to present such a book to the readers outside of China. Due to the limitation of our ability, time, energy, and various other reasons, we regret the inevitable omissions of some important works of several outstanding Chinese colleagues. However, some of their research works have already been reported in Western languages, such as the work of Professors Wang Zi-Kun and Yang Xiang-Qun in Markov chains and of Professor Guo Mao-Zheng in the hydrodynamic limit and etc.; some works in applications of the probability theory, such as queues for service, will be included in other volumes. We also have purposely left out some fine works by many relatively young but promising researchers, but we are confident that they will be able to achieve more penetrating and systematic results in the near future. Thus it is appropriate to wait to report these new developments in the future.

As editors, we are indebted to the contributors of this book for their cooperation in the preparation of the manuscripts. We want to express our thanks to Professor Robert M. Fossum, the Secretary of AMS, for his encouragement and

PREFACE

interest in the proposal, to Professor Dan Burns, the past chair of the Contemporary Mathematics Series, for overseeing the project, and the American Mathematical Society, especially Ms. Mary Lane, the former Director of Publication Division, Ms. Donna L. Harmon, the Assistant to the Director of Publication, and Ms. Alison Buckser, the Production Editor of this volume, for its endorsement of the project and technical assistance in preparing camera-ready copy of the manuscripts. In addition, we want to acknowledge the support from the National Natural Science Foundation of China, since, otherwise, many of the research accomplishments reported here would be impossible to obtain. We also want to thank Professor Liu Shi-Heng for reading over most of the manuscripts and improving the presentations. Finally, we would like to thank the group of graduate students of probability theory led by Mr. Li Yong at Beijing Normal University, for their efforts in using \mathcal{AMS} -TEX to make the book more appealing.

Yan Shi-Jian 产士健 Beijing Normal University, Beijing

Yang Chung-Chun 杨重骏 U.S. Naval Research Laboratory & The Hong Kong University of Science & Technology, Hong Kong

Wang Jia-Gang 汪嘉冈 East China University of Chemical Technology & Fudan University Shanghai

CONTRIBUTORS

- Chen, Han-Fu 陈翰馥 Institute of Systems Sciences, Academia Sinica, Beijing 100080
- Chen, Mu-Fa 陈木法 The Department of Mathematics, Beijing Normal University, Beijing 100875
- Chen, Pei-De 陈培德 Institute of Applied Mathematics, Academia Sinica, Beijing 100080
- Chiang, Tse-Pei 江泽培 The Department of Probability and Statistics, Peking University, Beijing 100871
- Gao, Fu-Qing 高付清 The Department of Mathematics, Hubei University, Wuhan, Hubei 430062

Gong, Guang-Lu 龚光鲁 The Department of Applied Mathematics, Qinghua University, Beijing 100084

- Guo, Lei 郭 雷 Institute of Systems Sciences, Academia Sinica, Beijing 100080
- He, Sheng-Wu 何声武 The Department of Mathematical Statistics, East China Normal University, Shanghai 200062
- Hou, Zhen-Ting 侯振挺 Changsha Railways Institute, Changsha, Hunan 410075
- Hu, Di-He 胡迪鹤 The Department of Mathematics, Wuhan University, Wuhan, Hubei 430072
- Hu, Guo-Ding 胡国定 Nankai Institute of Mathematics, Nankai University, Tianjin 300071
- Huang, Zhi-Rui 黄之瑞 The Department of Mathematics, Zhongshan University, Guangzhou, Guangdong 510275

Huang, Zhi-Yuan 黄志远 The Department of Mathematics, Wuhan University, Wuhan, Hubei 430072

Liang, Zhi-Shun 梁之舜 The Department of Mathematics, Zhongshan University, Guangzhou, Guangdong 510275

- Liao, Ming 廖明 The Department of Mathematics, Nankai University, Tianjin 300071
- Li, De-Li 李德立 The Department of Mathematics, Jilin University, Changchun, Jilin 130021
- Lin, Zheng-Yan 林正炎 The Department of Mathematics, Hangzhou University, Hangzhou, Zhejiang 310028
- Liu, Lu-Qin 刘禄勤 The Department of Mathematics, Wuhan University, Wuhan, Hubei 430072
- Lu, Chuan-Rong 陆传荣 The Department of Mathematics, Hangzhou University, Hangzhou, Zhejiang 310028
- Ma, Zhi-Ming 马志明 Institute of Applied Mathematics, Academia Sinica, Beijing 100080

Qian, Min 钱敏 The Department of Mathematics, Peking University, Beijing 100871

Qian, Min-Ping 钱敏平 The Department of Probability and Statistics, Peking University, Beijing 100871

Shao, Qi-Man 邵启满 The Department of Mathematics, Hangzhou University, Hangzhou, Zhejiang 310028

Shen, Shi-Yi 沈世镒 The Department of Mathematics, Nankai University, Tianjin 300071

Situ, Rong 司徒荣

The Department of Mathematics, Zhongshan University, Guangzhou, Guangdong 510275

 \mathbf{xiv}

- Wang, Jia-Gang 汪嘉冈 Institute of Applied Mathematics, East China University of Chemical Technology, Shanghai 200237
- Wang, Xiang-Chen 王向忱 The Department of Mathematics, Jilin University, Changchun, Jilin 130021
- Wu, Rong 吴 荣 The Department of Mathematics, Nankai University, Tianjin 300071
- Wu, Zhi-Quan 吴智泉 The Department of Mathematics, Jilin University, Changchun, Jilin 130021
- Yan, Jia-An 严加安 Institute of Applied Mathematics, Academia Sinica, Beijing 100080
- Yan, Shi-Jian 严士健 The Department of Mathematics, Beijing Normal University, Beijing 100875
- Yang, Qing-Ji 杨庆季 The Department of Mathematics, Nankai University, Tianjin 300071
- Yang, Xiao-Yun 杨晓云 The Department of Mathematics, Jilin University, Changchun, Jilin 130021
- Zhang, Zhao-Zhi 章昭止 Institute of Systems Sciences, Academia Sinica, Beijing 100080
- Zheng, Wei-An 郑伟安 The Department of Mathematical Statistics, East China Normal University, Shanghai 200062

