

Fluctuations in Markov processes : time symmetry and martingale approximation

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Abstrak

The present volume contains the most advanced theories on the martingale approach to central limit theorems. Using the time symmetry properties of the Markov processes, the book develops the techniques that allow us to deal with infinite dimensional models that appear in statistical mechanics and engineering (interacting particle systems, homogenization in random environments, and diffusion in turbulent flows, to mention just a few applications). The first part contains a detailed exposition of the method, and can be used as a text for graduate courses. The second concerns application to exclusion processes, in which the duality methods are fully exploited. The third part is about the homogenization of diffusions in random fields, including passive tracers in turbulent flows (including the superdiffusive behavior).