

Table of contents

Chap. 1	Existence and main properties of \mathbf{W}	
1.0	<u>Introduction</u>	1
1.1	<u>Existence of \mathbf{W} and first properties</u>	1
1.1.1	A few more notations	1
1.1.2	A Feynman-Kac penalisation result	2
1.1.3	Definition of \mathbf{W}	3
1.1.4	Study of the canonical process under $W_\infty^{(\lambda\delta_0)}$	6
1.1.5	Some remarkable properties of \mathbf{W}	7
1.1.6	Another approach to Theorem 1.1.6	14
1.1.7	Relation between \mathbf{W} and other penalisations (than the Feynman-Kac ones)	16
1.2	<u>W-Brownian martingales associated to \mathbf{W}</u>	20
1.2.1	Definition of the martingales $(M_t(F), t \geq 0)$	20
1.2.2	Examples of martingales $(M_t(F), t \geq 0)$	23
1.2.3	A decomposition Theorem for positive Brownian supermartingales	32
1.2.4	A decomposition result for the martingale $(M_t(F), t \geq 0)$	36
1.2.5	A penalisation Theorem, for functionals in class \mathcal{C}	48
1.2.6	Some other results about the martingales $(M_t(F), t \geq 0)$	54
1.3	<u>Invariant measures related to \mathbf{W}_x and Λ_x</u>	59
1.3.1	The process $(\mathcal{X}_t, t \geq 0)$	59
1.3.2	The measure Λ_x	61
1.3.3	Invariant measures for the process $((X_t, L_t^\bullet), t \geq 0)$	62
1.3.4	Invariant measures for the process $(L_t^{X_t-\bullet}, t \geq 0)$	69
Chap. 2	Existence and properties of $\mathbf{W}^{(2)}$	
2.1	<u>Existence of $\mathbf{W}^{(2)}$</u>	73
2.1.1	Notation and Feynman-Kac penalisations in two dimensions	73
2.1.2	Existence of the measure $\mathbf{W}^{(2)}$	74

2.2 <u>Properties of $\mathbf{W}^{(2)}$</u>	75
2.2.1 Some notation	75
2.2.2 Description of the canonical process under $W_\infty^{(2,q_0)}$	77
2.2.3 Another description of the measure $\mathbf{W}^{(2)}$	79
2.3 <u>Study of the winding process under $\mathbf{W}^{(2)}$</u>	81
2.3.1 Spitzer's Theorem	81
2.3.2 An analogue of Spitzer's Theorem	81
2.4 <u>$W^{(2)}$-martingales associated to $\mathbf{W}^{(2)}$</u>	84
2.4.1 Definition of $(M_t^{(2)}(F), t \geq 0)$	84
2.4.2 A decomposition Theorem for positive $W^{(2)}$ -supermartingales	85
2.4.3 A decomposition Theorem of the martingales $(M_t^{(2)}(F), t \geq 0)$	86
Chap. 3 The analogue of the measure \mathbf{W} for a class of linear diffusions	
3.1 <u>Main hypotheses and notations</u>	89
3.1.1 Our framework is that of Salminen-Vallois-Yor	89
3.1.2 The semi-group of $(X_t, t \geq 0)$	89
3.1.3 The local time process	89
3.1.4 The process X conditioned not to vanish	90
3.1.5 A useful Proposition	90
3.2 <u>The σ-finite measure \mathbf{W}^*</u>	91
3.2.1 Definition of \mathbf{W}^*	91
3.2.2 Some properties of \mathbf{W}^*	92
3.2.3 Relation between the measure \mathbf{W}^* and penalisations	96
3.3 <u>The example of Bessel processes with dimension d ($0 < d < 2$)</u>	97
3.3.1 Transcription of our notation in the context of Bessel processes	98
3.3.2 The measure $\mathbf{W}^{(-\alpha)}$	98
3.3.3 Relations between $\mathbf{W}^{(-\alpha)}$ ($d = 2(1 - \alpha)$) and Feynman-Kac penalisations	99
3.4 <u>Another description of $\mathbf{W}^{(-\alpha)}$ (and of \mathbf{W}_g^*)</u>	101

3.5	<u>Penalisations of α-stable symmetric Lévy process ($1 < \alpha \leq 2$)</u>	103
3.5.1	Notation and classical results	104
3.5.2	Definition of the σ -finite measure \mathbf{P}	105
3.5.3	The martingales $(M_t(F), t \geq 0)$ associated with \mathbf{P}	106
3.5.4	Relations between \mathbf{P} and penalisations	107
Chap. 4	An analogue of the measure \mathbf{W} for discrete Markov chains	
4.0	<u>Introduction</u>	109
4.1	<u>Construction of the σ-finite measures $(\mathbb{Q}_x, x \in E)$</u>	109
4.1.1	Notation and hypothesis	109
4.1.2	A family of new measures	109
4.1.3	Definition of the measures $(\mathbb{Q}_x, x \in E)$	111
4.2	<u>Some properties of $(\mathbb{Q}_x, x \in E)$</u>	114
4.2.1	Martingales associated with $(\mathbb{Q}_x, x \in E)$	114
4.2.2	Properties of the canonical process under $(\mathbb{Q}_x, x \in E)$	115
4.2.3	Dependence of \mathbb{Q}_x on x_0	117
4.2.4	Dependence of \mathbb{Q}_x on ϕ	120
4.3	<u>Some examples</u>	122
4.3.1	The standard random walk	122
4.3.2	The "bang-bang random walk"	123
4.3.3	The random walk on a tree	124
4.3.4	Some more general conditions for the existence of ϕ	125
4.3.5	The standard random walk on \mathbb{Z}^2	126