

The Art of Random Walks (Lecture Notes in Mathematics)

Andras Telcs



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The main aim of this book is to reveal connections between the physical and geometric properties of space and diffusion. This is done in the context of random walks in the absence of algebraic structure, local or global spatial symmetry or self-similarity. The author studies heat diffusion at this general level and discusses the multiplicative Einstein relation; Isoperimetric inequalities; and Heat kernel estimates; Elliptic and parabolic Harnack inequality.

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