

Bibliography of Frank B. Knight

1. On the regularity of Markov processes, *Illinois J. Math.* 5 (1961), 591-613.
2. On the random walk and Brownian motion, *Trans. Amer. Math. Soc.* 103 (1962), 218-228.
3. Markov processes on an entrance boundary, *Illinois J. Math.* 7 (1963), 322-336.
4. Random walks and a sojourn density process of Brownian motion, *Trans. Amer. Math. Soc.* 109 (1963), 56-86.
5. Construction of Markov processes from hitting probabilities (with S. Orey), *J. Math. Mech.* 13 (1964), 857-873.
6. Distribution of the absolute maximum for certain Brownian motions, *Ann. Math. Statist.* 36 (1965), 311-312.
7. Note on the regularization of Markov processes, *Illinois J. Math.* 9 (1965), 548-552.
8. A pair of conditional normal convergence theorems, *Theorya Veroyathnostei* 11 (1966), 217-239.
9. Behavior of solutions of certain heat equations, *J. Math. of Kyoto Univ.* 6 (1967), 359-382.
10. Equivalence of probabilistic solutions of the heat equation, *Rev. Roum. Math Pures et Appl.* 12 (1967), 1305-1309.
11. Diffusion in one dimension and Brownian motion, *The Mathematics Student* 36 (1968), 156-170.
12. A path space for positive semigroups, *Illinois Journal of Mathematics* 13 (1969), 542-563.
13. Brownian local times and taboo processes, *Trans. Amer. Math. Soc.* 143 (1969), 173-185.
14. A remark on Markovian germ fields, *Z. Wahrscheinlichkeitstheorie verw. Geb.* 15 (1970), 291-296.
15. An infinitesimal decomposition for a class of Markov processes, *Ann. Math. Statist.* 41 (1970), 1510-1529.
16. Some condensation processes of McKean type, *J. Appl. Probability* 8 (1971), 399-406.
17. The local time of zero of the reflected symmetric stable process, *Z. Wahrscheinlichkeitstheorie verw. Geb.* 19 (1971), 180-190.
18. A reduction of continuous square integrable martingales to Brownian motion, pp. 19-31 in "Martingales", *Lecture Notes in Mathematics* (Springer Verlag, Berlin, Heidelberg, New York, 1971).
19. Excision of a strong Markov process (with A. Pittenger), *Z. Wahrscheinlichkeitstheorie verw. Geb.* 23 (1972), 114-120.
20. On Markov processes with right-deterministic germ fields, *Ann. Math. Statist.* 43 (1972), 1968-1976.
21. Local variation of diffusion in local time, *Ann. Probability* 2 (1974), 1-13.
22. Existence of small oscillations at zeros of Brownian motion, pp. 134-149 in "Seminaire de Probabilites VIII, Univ. of Strasbourg", *Lecture Notes in Mathematics* (Springer Verlag, Berlin, Heidelberg, New York, 1974).
23. A predictive view of continuous time processes, *Annals of Probability* 3 (1975), 573-596.

24. A characterization of the Cauchy type, Proc, Amer. Math. Soc. 55 (1976), 130-135.
25. Une caractérisation de la loi de Cauchy (with P. A. Meyer), Zeitschrift für Wahrscheinlichkeitstheorie (2) 34 (1976), 129-134.
26. On prediction processes. Proceedings of the Symposium in Pure Mathematics of the Amer. Math. Soc., 31 (1977), 79-85.
27. On the absolute difference chains, Zeitschrift für Wahrscheinlichkeitstheorie 43 (1978), 57-63.
28. On the sojourn times of killed Brownian motion, Seminaire de Prob. XII, Univ. of Strasbourg, (1978), 428-446.
29. Prediction processes and an autonomous germ-Markov property, Ann. Probability (3) 7 (1979), 385-405.
30. On the excursion process of Brownian motion, Trans. Amer. Math. Soc. 258 (1980), 77-85.
31. On Brownian motion and certain heat equations, Zeitschrift für Wahrscheinlichkeitstheorie 55 (1981), 1-10.
32. Essays on the Prediction Process, I.M.S. Lecture Note Series, Vol. 1, Hayward, California, 1981.
33. Essentials of Brownian Motion and Diffusion, A. M. S. Surveys, Vol. 18, Amer. Math. Soc., Providence RI, (1981).
34. Characterization of the Levy measures of inverse local times of gap diffusion, Sem. On Stochastic Processes (1981), Cinlar, Chung, Gettoor, Editors, Birkhauser, 53-78.
35. A transformation from prediction to past of an L^2 -stochastic process, pp. 1-15 in "Seminaire de Probabilités XVII", Lecture Notes in Math. (Springer Verlag, Berlin, Heidelberg, New York, 1983).
36. A post-predictive view of Gaussian processes. Ann. Scient. Ec. Norm. Sup. 16 (1983), 541-566.
37. On the Ray topology. Sem. de Prob. XVIII (1982/83), 56-70.
38. On strict-sense forms of the Hida-Cramer representation. Sem. on Stochastic Processes (1984). Cinlar, Chung, Gettoor editors. Birkhauser, 109-139. [Correction. Ibid. (1986), p. 215].
39. On the duration of the longest excursion. Sem. on Stochastic Processes (1985). Cinlar, Chung, Gettoor editors. Birkhauser, 117-147.
40. Poisson representation of regular step filtrations. Sem. de Prob. XX (1984/85) 1-27.
41. On invertibility of martingale time changes. Sem. on Stochastic Processes (1987). Cinlar, Chung, Gettoor editors, J. Glover managing editor. Birkhauser, 193-222.
42. Inverse local times, positive sojourns, and maxima for Brownian motion. In Colloque Paul Lévy, Asterisque 157-158 (1988), 233-247.
43. Calculating the compensator: method and example, Progress in Probability 24 (1991), 241-252.
44. Forms of inclusion between processes, Progress in Probability 29 (1992), 73-81.
45. Foundation of the prediction process, Oxford Studies in Probability 1, Clarendon Press, Oxford (1992).

46. Some remarks on mutual windings. In Sem. De Probabilities XXVII, pp. 36-45, Lect. Notes in Math. 1557, Springer (1993).
47. Le theoreme d'arret en une fin d'ensemble previsible. In Sem. De Probabilities XXVII, pp. 133-159, Lect. Notes in Math. 1557, Springer (1993), joint with J. Azema, Th. Jeulin, and M. Yor.
48. A characterization of stopping times, Annals of Probability 22 (1994), 1600-1606, joint with B. Maisonneuve.
49. Law of the iterated logarithm and local variations at zero of the sticky Brownian motion, Statistics & Probability Letters 23 (1995), 289-295, joint with M. Amir.
50. A remark on Walsh's Brownian motions. In Proceedings of the Conference in Honor of Jean-Pierre Kahane, pp. 317-324, Fourier Analysis and Applications, Special Issue (1995), CRC Press.
51. The uniform law for exchangeable and Levy process bridges, Asterisque 236 (1996), 171-188.
52. Sur les processers croissants de type injectif. In Sem. De Probabilities XXX, pp. 312-343, Lect. Notes in Math. 1626, Springer (1996), joint with J. Azema, Th. Jeulin, J. Mokobodzki, and M. Yor.
53. Approximation of stopped Brownian local time by diadic crossing chains, Stochastic Processes and their Applications 66 (1997), 253-270.
54. On a Brownian motion problem of T. Salisbury, Canadian Mathematical Bulletin 40 (1997), 67-71.
55. On the upcrossing chains of stopped Brownian motion. In Sem de Probabilities XXXII, pp. 343-375, Lect. Notes in Math. 1686, Springer (1998).
56. Quelques calculs de compensateurs impliquant l'injectivité de certains processus croissants. In Sem de Probabilities XXXII, pp. 316-327, Lect. Notes in Math. 1686, Springer (1998), joint with J. Azema, Th. Jeulin, and M. Yor.
57. Autour d'un theoreme de Tsirelson sur les filtrations Browniennes et non Browniennes. In Sem de Probabilities XXXII, pp. 264-305, Lect. Notes in Math. 1686, Springer (1998), joint with M. T. Barlow, M. Emery, S. Song and M. Yor.
58. The moments of the area under reflected Brownian bridge conditional on its local time at zero, Journal of Applied Mathematics and Stochastic Analysis 13 (2000), 99-124.
59. On the path of an inert object impinged on one side by a Brownian particle, Probab. Theory and Related Fields 121(2001) 577-598.
60. An interference problem with application to crystal growth, The Annals of Applied Probability (submitted 2001), joint with J.L. Steichen, 29 pp.