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Here is a monumental work by Doob, one of the masters, in which Part 1 develops the potential theory associated with Laplace's equation and the heat equation, and Part 2 develops those parts (martingales and Brownian motion) of stochastic process theory which are closely related to Part 1". G.E.H. Reuter in Short Book Reviews (1985)

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The purpose which the author explains in his introduction, i.e. a deep probabilistic interpretation of potential theory and a link between two great theories, appears fulfilled in a masterly manner". Metrika (1986)

Classical Potential Theory and Its Probabilistic Counterpart

Classical Potential Theory and Its Probabilistic Counterpart Springer-Verlag New York Berlin Heidelberg Tokyo. Contents Introduction xxi Notation and Conventions xxv Part 1 Classical and Parabolic Potential Theory Chapter I Introduction to the Mathematical Background of Classical Potential Theory 3 1. The Context of Green's Identity 3 2. Function Averages 4 3. Harmonic Functions 4 4. Maximum

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Potential theory and certain aspects of probability theory are intimately related, perhaps most obviously in that the transition function determining a Markov process can be used to define the Green function of a potential theory.

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In this chapter some of the mathematical ideas of classical potential theory are introduced, under simplifying assumptions. The basic space is Euclidean N space N .

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Mathematics 275C Stochastic Processes T. Liggett III. Brownian Motion and the Dirichlet Problem References: J. L. Doob, Classical Potential Theory and its Probabilistic Counterpart, Springer,

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Counterpart, Springer-Verlag, Berlin Heidelberg New

York, ISBN 3-540-41206-9. James Laurie Snell ; Peter G.

Doyle (2000). "Random Walks and Electric Networks".

[Potential Theory in Classical Probability](#)

Potential Theory in Classical Probability Nicolas Privault

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nprivault@cityu.edu.hk Summary. These notes are an

elementary introduction to classical potential the-ory and

to its connection with probabilistic tools such as stochastic

calculus and the Markov property. In particular we review

the