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Some properties of the Feynman-Kac functional. (English) Zbl 0834.60087

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Some properties of the Feynman-Kac functional are studied by using the Brownian motion. In particular, by using it in connection with the gauge function, an energy formula is obtained.

Reviewer: [Wu Rong \(Tianjin\)](#)

MSC:

[60J45](#) Probabilistic potential theory

[60J25](#) Continuous-time Markov processes on general state spaces

[35C05](#) Solutions to PDEs in closed form

Keywords:

[subharmonic function](#); [Feynman-Kac functional](#); [Brownian motion](#); [gauge function](#)

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