

**Chung, K. L.**

**Brownian motion on the line. II.** (English) Zbl 0583.60075  
J. Math. Res. Expo. 1982, No. 3, 87-98 (1982).

[For part I see the foregoing entry, [Zbl 0583.60074](#).]

These lecture notes are based on a short course given in the fall of 1979. The audience consisted of graduate students from several departments and some faculty auditors. They were supposed to know the elements of Brownian motion including the continuity of paths and the strong Markov property, as well as elementary martingale theory. The emphasis is on methodology and some inculcation is intended.

**MSC:**

[60J65](#) Brownian motion  
[60G17](#) Sample path properties  
[60G44](#) Martingales with continuous parameter

Cited in **2** Reviews

**Keywords:**

[continuity of paths](#); [strong Markov property](#)