

HEAT CONTENT AND ITS GENERALIZATION FOR LÉVY PROCESSES

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I will recall and discuss a notion of heat content related to Lévy processes in Euclidean spaces. To start with, I will present instructive examples including Brownian motion and stable processes, and next I will focus on the study of the small time behaviour of the heat content (and of its more general version) for a rich class of Lévy processes.

The talk is based on the joint project with Tomasz Grzywny (Wrocław University of Science and Technology).