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# Extensions of diffusion processes on intervals and Feller's boundary conditions

[Kouji Yano](#)

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For a minimal diffusion process on  $(a,b)$ , any possible extension of it to a standard process on  $[a,b]$  is characterized by the characteristic measures of excursions away from the boundary points  $a$  and  $b$ . The generator of the extension is proved to be characterized by Feller's boundary condition.

Subjects: **Probability (math.PR)**

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