About our bibliography

It contains several references which are not directly cited in our text. However, they all concern topics which are closely related to those which are developed in the present monograph. They are :

- articles whose subject is "close" to the penalisations described here : [Kn], [Ko], [LG2], [N1], [N2], [N3], [N4], [RVY, J], [W1], [W2], [W3];
- articles concerning the Azéma-Yor martingales; we encountered those martingales in Chapter 1, Examples 2 and 3 : [AY1], [O];
- articles discussing enlargements of filtrations, an indispensable tool in several penalisation problems : [J], [JY];
- the article [PY2] by J. Pitman and M. Yor, which is a key to several multidimensional penalisations (see [RVY, VI]) and which helps to understand Chapter 2 of this monograph;
- the article [Pi] by J. Pitman, where he establishes his $2S - X$ representation of the BES(3) process; this result has been adequately extended to processes obtained via a penalisation procedure in [RVY, IV].