Stochastic Analysis on Large Scale Interacting Systems

ADVANCED STUDIES IN PURE MATHEMATICS 39

Chief Editor: Eiichi Bannai (Kyushu University)

Stochastic Analysis on Large Scale Interacting Systems

Edited by

Tadahisa Funaki (University of Tokyo) Hirofumi Osada (Nagoya University)

Mathematical Society of Japan

This book was typeset by \mathcal{AMS} - T_{EX} and \mathcal{AMS} - $I\!AT_{EX}$, the T_{EX} macro systems of the American Mathematical Society, together with the style files aspm.sty and aspmfm.sty for \mathcal{AMS} - T_{EX} written by Dr. Chiaki Tsukamoto and aspmproc.sty for \mathcal{AMS} - $I\!AT_{EX}$ written by Dr. Akihiro Munemasa.

TEX is a trademark of the American Mathematical Society.

©2004 by the Mathematical Society of Japan.

All rights reserved. No part of this publication may be reproduced, stored in a retrieval system, or transmitted, in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without the prior permission of the copyright owner.

Edited by the Mathematical Society of Japan.

Published by the Mathematical Society of Japan.

Distributed in North America by the American Mathematical Society.

ISBN 4-931469-24-8

2000 Mathematics Subject Classification. Primary 60-06. Secondary 82-06.

Advanced Studies in Pure Mathematics 39 Chief Editor

Eiichi Bannai (Kyushu University)

Editorial Board of the Series

HITOSHI ARAI (Univ. of Tokyo)

KI-ICHIRO HASHIMOTO (Waseda Univ.) EIICHI BANNAI (Kyushu Univ.)

KAZUYA KATO (Kyoto Univ.)

SEIKI NISHIKAWA (Tohoku Univ.) YOSHIKAZU GIGA (Hokkaido Univ.)

TOSHITAKE KOHNO (Univ. of Tokyo)

JUNJIRO NOGUCHI (Univ. of Tokyo)

TOSHIYUKI TANISAKI (Osaka City Univ.)

YOICHI MIYAOKA (Univ. of Tokyo)

PRINTED IN JAPAN by Tokyo Shoseki Printing Co., Ltd.