The course will concentrate on Lévy processes and related topics. As time permits we will cover some or all of the following topics.

2. The Lévy-Itô decomposition and path structure.
3. Transience and recurrence.
4. Subordinators.
5. Local times of a Lévy process.
6. Fluctuation theory.
7. Connection with branching processes.

References We shall not be following any particular book. The following are useful references for different aspects of the course.