1014-60-1704Huili Tang* (huili@math.uconn.edu), Department of Mathematics, University of Connecticut,
Storrs, CT 06269. Uniqueness for Martingale Problem Associated with Pure Jump Processes.Let \mathcal{L} be the operator defined on C^2 functions by

$$\mathcal{L}f(x) = \int [f(x+h) - f(x) - \mathbf{1}_{(|h| \le 1)} \nabla f(x) \cdot h] \frac{n(x,h)}{|h|^{d+\alpha(x)}} dh.$$

This is an operator of variable order and the corresponding process is pure jump. We consider the martingale problem associated with \mathcal{L} . Sufficient conditions for uniqueness are discussed. (Received September 29, 2005)