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Penalising a process is to modify its distribution with a limiting procedure, thus defining a new process whose properties differ somewhat from those of the original one.

We are presenting a number of examples of such penalisations in the Brownian and Bessel processes framework. The Martingale theory plays a crucial role.

A general principle for penalisation emerges from these examples. In particular, it is shown in the Brownian framework that a positive sigma-finite measure takes a large class of penalisations into account.