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<<交互作用流的超过程>>

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内容概要

This paper is divided into 7 chapters. The central theme of these lectures is the construction and study of a new class of superpro-cesses named as“superprocesses arising from interacting stochastic flows”(abbreviated to SAISF).

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章节摘录

This paper is divided into 7 chapters. The central theme of these lectures is the construction and study of a new class of superpro-cesses named as"superprocesses arising from interacting stochastic flows" （ abbreviated to SAISF）. In Chapter 1 -Chapter 2, we will introduction some elementary theories about measure-val-ued processes. In Chapter 3, we will construct a new class of superprocesses named as" superprocesses ari-sing from interacting stochastic flows"（abbreviated to SAISF）. These superprocesses are charac-terized by their generators as: This class of superprocesses is the unified setting of some new born classes of superprocessesconsidered by many authors in their papers. Here we use the duality method developed by Daw-son, Li and Wang to prove their strong Markov property and the technique of branching particlesystem approximation to prove their existence. In the end of this chapter, we shall give some vari-ance of this class of superprocesses. in Chapter 4, we shall investigate its probabilistic properties.Firstly, we shall prove theatomic property of the SAISF if its parameters satisfies the condition that ap（x, x） = cp'q （x） forany xin Section 4. 1. Secondly, we will deduce the stochastic partial differential equationassociated with 1 -dimensional SAISF in Section 4.2. Thirdly, we will consider some rescaled limitfor the SAISF under some conditions. In Chapter 5 ,we will use" piecing" technique to investigate the SAISF with branching mecha-nism depending on population size and general superprocesses with branching mechanism depen-ding on population size. The limit duality method and "piecing" technique are main methods inthis chapter. In Chapter 6, the stochastic flow of mappings generated by a Feller convolution semigroup ona compact metric space is studied. This kind of flow is the generalization of superprocesses of sto-chastic flows and stochastic diffeomorphism induced by the strong solutions of stochastic differenti-al equations. ……

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