

MEASURE-VALUED BRANCHING DIFFUSIONS WITH SINGULAR INTERACTIONS

STEVEN N. EVANS AND EDWIN A. PERKINS

ABSTRACT. The usual super-Brownian motion is a measure-valued process that arises as a high density limit of a system of branching Brownian particles in which the branching mechanism is critical. In this work we consider analogous processes that model the evolution of a system of two such populations in which there is inter-species competition or predation.

We first consider a competition model in which inter-species collisions may result in casualties on both sides. Using a Girsanov approach, we obtain existence and uniqueness of the appropriate martingale problem in one dimension. In two and three dimensions we establish existence only. However, we do show that, in three dimensions, any solution will not be absolutely continuous with respect to the law of two independent super-Brownian motions. Although the supports of two independent super-Brownian motions collide in dimensions four and five, we show that there is no solution to the martingale problem in these cases.

We next study a predation model in which collisions only affect the “prey” species. Here we can show both existence and uniqueness in one, two and three dimensions. Again, there is no solution in four and five dimensions. As a tool for proving uniqueness, we obtain a representation of martingales for a super-process as stochastic integrals with respect to the related orthogonal martingale measure.

We also obtain existence and uniqueness for a related single population model in one dimension in which particles are killed at a rate proportional to the local density. This model appears as a limit of a rescaled contact process as the range of interaction goes to infinity.

0. Introduction. Critical branching measure-valued diffusions or superprocesses arise as limits of branching particle system undergoing random migration and critical (or near critical) reproduction. These processes give a rich class of solutions to higher dimensional non-linear stochastic p.d.e.'s. Their qualitative and limiting behaviour is fairly well understood (e.g. Dawson-Perkins (1991)), and their potential theory is linked with the behaviour of solutions to a (deterministic) non-linear p.d.e. (e.g. Dynkin (1992a), Le Gall (1993)). A precise mathematical treatment is made possible by the fundamental independence of the branching particles. In modelling populations or genotype frequencies it is natural to introduce interactions between the branching particles. These interactions invalidate almost all of the mathematical tools used in the study of superprocesses (and their close cousins). One major exception is the Girsanov theorem of Dawson (1978) which allows one to handle certain interactions in the immigration or emigration terms.

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On The Martingale Problem For Interactive Measure Valued Branching Diffusions

Wolfgang Guggemos



On The Martingale Problem For Interactive Measure Valued Branching Diffusions:

On the Martingale Problem for Interactive Measure-Valued Branching Diffusions Edwin Arend Perkins, 1995 This book develops stochastic integration with respect to Brownian trees and its associated stochastic calculus with the aim of proving pathwise existence and uniqueness in a stochastic equation driven by a historical Brownian motion Perkins uses these results and a Girsanov type theorem to prove that the martingale problem for the historical process associated with a wide class of interactive branching measure valued diffusions superprocesses is well posed The resulting measure valued processes will arise as limits of the empirical measures of branching particle systems in which particles interact through their spatial motions or to a lesser extent through their branching rates

On the Martingale Problem for Interactive Measure-valued Branching Diffusions Perkins, E. A. (Edwin A.), Carleton University. Laboratory for Research in Statistics and Probability, University of Ottawa, 1993

Stochastic Partial Differential Equations: Six Perspectives René Carmona, 1999 Presents the main topics of interest in the field of stochastic partial differential equations SPDEs emphasizing breakthroughs and such basic issues as the role of SPDEs in stochastic modeling how SPDEs arise and how their theory is applied in different disciplines Emphasis is placed on the genesis and applications of SPDEs as well as mathematical theory and numerical methods Suitable for graduate level students researchers Annotation copyrighted by Book News Inc Portland OR

Measure-valued Processes, Stochastic Partial Differential Equations, and Interacting Systems Donald Andrew Dawson, 1994-01-01 The papers in this collection explore the connections between the rapidly developing fields of measure valued processes stochastic partial differential equations and interacting particle systems each of which has undergone profound development in recent years Bringing together ideas and tools arising from these different sources the papers include contributions to major directions of research in these fields explore the interface between them and describe newly developing research problems and methodologies Several papers are devoted to different aspects of measure valued branching processes also called superprocesses Some new classes of these processes are described including branching in catalytic media branching with change of mass and multilevel branching Sample path and spatial clumping properties of superprocesses are also studied The papers on Fleming Viot processes arising in population genetics include discussions of the role of genealogical structures and the application of the Dirichlet form methodology Several papers are devoted to particle systems studied in statistical physics and to stochastic partial differential equations which arise as hydrodynamic limits of such systems With overview articles on some of the important new developments in these areas this book would be an ideal source for an advanced graduate course on superprocesses

Perplexing Problems in Probability Maury Bramson, Richard T. Durrett, 2012-12-06 Harry Kesten has had a profound influence on probability theory for over 30 years To honour his achievements a number of prominent probabilists have written survey articles on a wide variety of active areas of contemporary probability many of which are closely related to Kesten's work

Quantum Information - Proceedings Of The

First International Conference Takeyuki Hida, Kimiaki Saito, 1999-08-16 *Seminaire de Probabilites XXIX* Jacques Azema, Michel Emery, Paul-Andre Meyer, Marc Yor, 2006-11-14 All the papers included in this volume are original research papers They represent an important part of the work of French probabilists and colleagues with whom they are in close contact throughout the world The main topics of the papers are martingale and Markov processes studies **Stochastic Ordinary and Stochastic Partial Differential Equations** Peter Kotelenetz, 2007-12-05 Stochastic Partial Differential Equations analyzes mathematical models of time dependent physical phenomena on microscopic macroscopic and mesoscopic levels It provides a rigorous derivation of each level from the preceding one and examines the resulting mesoscopic equations in detail Coverage first describes the transition from the microscopic equations to the mesoscopic equations It then covers a general system for the positions of the large particles *Measure-Valued Branching Markov Processes* Zenghu Li, 2023-03-13 This book provides a compact introduction to the theory of measure valued branching processes immigration processes and Ornstein Uhlenbeck type processes Measure valued branching processes arise as high density limits of branching particle systems The first part of the book gives an analytic construction of a special class of such processes the Dawson Watanabe superprocesses which includes the finite dimensional continuous state branching process as an example Under natural assumptions it is shown that the superprocesses have Borel right realizations Transformations are then used to derive the existence and regularity of several different forms of the superprocesses This technique simplifies the constructions and gives useful new perspectives Martingale problems of superprocesses are discussed under Feller type assumptions The second part investigates immigration structures associated with the measure valued branching processes The structures are formulated by skew convolution semigroups which are characterized in terms of infinitely divisible probability entrance laws A theory of stochastic equations for one dimensional continuous state branching processes with or without immigration is developed which plays a key role in the construction of measure flows of those processes The third part of the book studies a class of Ornstein Uhlenbeck type processes in Hilbert spaces defined by generalized Mehler semigroups which arise naturally in fluctuation limit theorems of the immigration superprocesses This volume is aimed at researchers in measure valued processes branching processes stochastic analysis biological and genetic models and graduate students in probability theory and stochastic processes *Asymptotic Completeness, Global Existence and the Infrared Problem for the Maxwell-Dirac Equations* Moshé Flato, Jacques Charles Henri Simon, Erik Taflin, 1997 The purpose of this work is to present and give full proofs of new original research results concerning integration of and scattering for the classical Maxwell Dirac equations **Decision Problems for Equational Theories of Relation Algebras** H. Andréka, Steven R. Givant, I. Németi, 1997 We prove that any variety of relation algebras which contains an algebra with infinitely many elements below the identity or which contains the full group relation algebra on some infinite group or on arbitrarily large finite groups must have an undecidable equational theory Then we construct an embedding of the lattice of

all subsets of the natural numbers into the lattice of varieties of relation algebras such that the variety correlated with a set X of natural numbers has a decidable equational theory if and only if X is a decidable i.e. recursive set Finally we construct an example of an infinite finitely generated simple representable relation algebra that has a decidable equational theory

Abstract *Solution of the Truncated Complex Moment Problem for Flat Data* Raúl E. Curto, Lawrence A. Fialkow, 1996 We introduce a matricial approach to the truncated complex moment problem and apply it to the case of moment matrices of flat data type for which the columns corresponding to the homogeneous monomials in z and \bar{z} of highest degree can be written in terms of monomials of lower degree We discuss the connection between complex moment problems and the subnormal completion problem for 2 variable weighted shifts and present in detail the construction of solutions for truncated complex moment problems associated with monomials of degrees one and two

Inverse Nodal Problems: Finding the Potential from Nodal Lines Ole H. Hald, Joyce McLaughlin, 1996 In this paper we consider an eigenvalue problem which arises in the study of rectangular membranes The mathematical model is an elliptic equation in potential form with Dirichlet boundary conditions We show that the potential is uniquely determined up to an additive constant by a subset of the nodal lines of the eigenfunctions A formula is shown which when the additive constant is given yields an approximation to the potential at a dense set of points We present an estimate for the error made by the formula A substantial part of this work is the derivation of the asymptotic forms for a rich set of eigenvalues and eigenfunctions for a large set of rectangles

Generalized Symplectic Geometries and the Index of Families of Elliptic Problems Liviu I. Nicolaescu, 1997 In this book an index theorem is proved for arbitrary families of elliptic boundary value problems for Dirac operators and a surgery formula for the index of a family of Dirac operators on a closed manifold Also obtained is a very general result on the cobordism invariance of the index of a family All results are established by first symplectically rephrasing the problems and then using a generalized symplectic reduction technique This provides a unified approach to all possible parameter spaces and all possible symmetries of a Dirac operator eight symmetries in the real case and two in the complex case This text will also be of interest to those working in geometry and topology

Lebesgue Theory in the Bidual of $C(X)$ Samuel Kaplan, 1996 The present work is based upon our monograph The Bidual of $C(X)$ X being compact We generalize to the bidual the theory of Lebesgue integration with respect to Radon measures on X of bounded functions The bidual of $C(X)$ contains this space of bounded functions but is much more spacious so the body of results can be expected to be richer Finally we show that by projection onto the space of bounded functions the standard theory is obtained

Integrable Systems and Riemann Surfaces of Infinite Genus Martin Ulrich Schmidt, 1996 This memoir develops the spectral theory of the Lax operators of nonlinear Schrödinger like partial differential equations with periodic boundary conditions Their special curves i.e. the common spectrum with the periodic shifts are generically Riemann surfaces of infinite genus The points corresponding to infinite energy are

added The resulting spaces are no longer Riemann surfaces in the usual sense but they are quite similar to compact Riemann surfaces

Symmetric Automorphisms of Free Products Darryl McCullough, Andy Miller, 1996 The authors construct a complex K on which the automorphism group of G acts and use it to derive finiteness consequences for the group Σ of G They prove that each component of K is contractible and describe the vertex stabilizers as elementary constructs involving the groups G_i and A_i

Factorizing the Classical Inequalities Graeme Bennett, 1996 This memoir describes a new way of looking at the classical inequalities The most famous such results those of Hilbert Hardy and Copson may be interpreted as inclusion relationships $l^p \subset l^q$ symbol Y between certain Banach sequence spaces the norm of the injection being the best constant of the particular inequality The inequalities of Hilbert Hardy and Copson all share the same space Y That space alias ces_p is central to many celebrated inequalities and thus is studied here in considerable detail

Canard Cycles and Center Manifolds Freddy Dumortier, Robert H. Roussarie, 1996 In this book the canard phenomenon occurring in Van der Pol's equation $\epsilon \ddot{x} + x \dot{x} = a$ is studied For sufficiently small ϵ and for decreasing a the limit cycle created in a Hopf bifurcation at $a=0$ stays of small size for a while before it very rapidly changes to big size representing the typical relaxation oscillation The authors give a geometric explanation and proof of this phenomenon using foliations by center manifolds and blow up of unfoldings as essential techniques The method is general enough to be useful in the study of other singular perturbation problems

Classification of Simple C^* -algebras: Inductive Limits of Matrix Algebras over Trees Liangqing Li, 1997 In this paper it is shown that the simple unital C algebras arising as inductive limits of sequences of finite direct sums of matrix algebras over C X_i where X_i are arbitrary variable trees are classified by K theoretical and tracial data This result generalizes the result of George Elliott of the case of $X_i = \mathbb{C}$ The added generality is useful in the classification of more general inductive limit C algebras

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