Quasi-stationary distribution for diffusion processes

Martin Kolb, University of Reading

January 20th, 2PM

In this talk I will present an overview about recent results in the theory of quasistationary distributions for diffusion processes. We start by presenting results for the one-dimensional situation, where the question of existence and uniqueness is comparatively well understood and we outline some basic open questions in this setting. After this we present some very basic results in higher dimensions and outline some problems occurring in algorithms used in the simulation of quasistationary distributions.