LECTURES

Lecturer [Lecturer institution]:doc. dr. sc. Nikola Sandrić, Faculty of Civil Engineering, University of Zagreb

Lecture title: Stochastic stability of Markov processes

Location: Department of Mathematics, Osijek, Trg Ljudevita Gaja 6

Date: December 15, 2016

Time: 5 pm, in Lecture Room 36

Abstract: One of the classical directions in the analysis of Markov processes is studying their longtime behavior, the so-called stochastic stability. Stochastically stable Markov process naturally appear as mathematical models of many phenomena arising in nature and engineering, such as problems related to population dynamics, turbulent fluid flows and homogenization of heterogeneous structures. The goal of this exposition is to motivate and gradually introduce the notion of stochastic stability, first by discussing the most simple probabilistic models (random walks and Lévy process), then classical diffusion processes and finally diffusion processes with jumps.

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