BRANCHING WIENER PROCESS WITH SINGULAR BRANCHING RATE.

SMORODINA N.V.

We construct branching one-dimensional Wiener process $X_x(t)$, starting from single particle at $x \in \mathbb{R}$, the branching intensity of which is a distribution $q_{\alpha}(x) = -|x|^{-1-\alpha}$, where $\alpha \in (0,1/2)$. The distribution q_{α} acts on a test function f as $\int (f(0) - f(x))|x|^{-1-\alpha} dx$. For this process we consider operator semigroup P^t , acting on the function $\varphi \in L_2(\mathbb{R})$ as $[P^t \varphi](x) = \mathbb{E} \sum_{y \in X_x(t)} \varphi(y)$, where the summation is carried out over all particles of the branching process $X_x(t)$, existing in the system at time t. It is shown that the generator of the semigroup P^t is the operator $\mathcal{A} = \frac{1}{2}d^2/dx^2 + q_{\alpha}(x)$, understanding in the sense of the paper [1]. The spectrum $\sigma(\mathcal{A})$ of the operator \mathcal{A} consists of a negative semi-axis $(-\infty, 0]$ and a unique positive eigenvalue λ_0 , which corresponds to a positive eigenfunction φ_0 , $\|\varphi_0\|_2 = 1$.

Theorem 1. Suppose that $\varphi \in L_2(\mathbb{R})$, by φ_1 denote its projection onto the orthogonal complement to φ_0 . Then for any t > 0 the inequality holds $\|P^t \varphi - e^{\lambda_0 t}(\varphi, \varphi_0) \varphi_0\|_2 \leq \|\varphi_1\|_2$.

References

 A. M. Savchuk, A. A. Shkalikov, Sturm-liouville operators with singular potentials, *Mathematical Notes*, 1999, Volume 66, Issue 6, Pages 741–753

PDMI RAS, SPBSU St.-Petersburg, Russia. *E-mail address*: smorodina@pdmi.ras.ru