Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Averaging principle for Lévy diffusions

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Resumo:

In this talk we analise an averaging principle for Lévy diffusions which live on the leaves of a foliated manifold subject to small transversal Lévy type perturbation to the case of non-compact leaves. The main result states that the existence of p-th moments of the foliated Lévy diffusion for $p \geq 2$ and an ergodic convergence of its coefficients in L_p implies the strong L_p convergence of the fast perturbed motion on the time scale t/ϵ to the system driven by the averaged coefficients.

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