Workshop dedicated to the memory of Professor Gabriela Kohr (2nd edition)

Geometric Function Theory in Several Complex Variables and Complex Banach Spaces

Cluj-Napoca, Romania

1-3 December 2022

Classical and recent results on the existence of invariant measures for transition functions

Lucian Beznea Simion Stoilow Institute of Mathematics of the Romanian Academy, Bucharest, Romania

Abstract

First, we shall review the classical Krylov-Bogolyubov result and the Doeblin condition for the existence of invariant (equilibrium) distributions of a Markov process. Then we present some recent developments on this topic, obtained jointly with Iulian Cîmpean (Bucharest) and Michael Röckner (Bielefeld).