

Contents

1	Introduction	1
1.1	Quasi-Stationary Distributions	1
1.2	Markov Chains	2
1.3	Diffusions	7
1.4	Dynamical Systems	9
2	Quasi-Stationary Distributions: General Results	17
2.1	Notation	17
2.2	Killed Process and QSD	18
2.3	Exponential Killing	19
2.4	Independence Between the Exit Time and the Exit State	21
2.5	Restricting the Exit State	22
2.6	Characterization of QSD by the Semigroup	24
2.7	Continuity Assumptions	26
3	Markov Chains on Finite Spaces	31
3.1	Existence of a QSD	31
3.2	The Chain of Trajectories That Survive Forever	34
3.3	Symmetric Case	36
3.4	Conditions for Lumping	38
3.5	Example: Finite Killed Random Walk	40
3.6	The Central Limit Theorem for a QSD	42
4	Markov Chains on Countable Spaces	45
4.1	The Minimal Process	45
4.2	The Exponential Killing Condition	47
4.3	The Infinitesimal Characterization of a QSD	48
4.4	Conditions for Existence of a QSD	52
4.4.1	The Resurrected Process	53
4.4.2	The Proof	54
4.5	Kingman's Parameter and Exponential Rate of Survival	57
4.6	Symmetric Case	62

4.7	Comparison of Exponential Rates for a Monotone Process	66
5	Birth-and-Death Chains	69
5.1	Parameters for the Description of the Chain	69
5.2	Polynomials, Representation and Duality	72
5.3	Structure of the Set of QSDs	79
5.4	The Quasi-limiting Distribution	83
5.5	The Survival Process and Its Classification	85
5.6	Comparison of QSDs	93
5.7	Action on ℓ^2_π and Discrete Spectrum	95
5.8	The Process Conditioned to Hitting Barriers	104
5.9	Examples	105
5.9.1	The Random Walk	105
5.9.2	The Linear Birth-and-Death Chain	106
5.9.3	The $M/M/\infty$ Queue	106
5.10	Structured Birth-and-Death Processes with Mutations	107
6	Regular Diffusions on $[0, \infty)$	113
6.1	Hypotheses and Notations	113
6.1.1	QSDs on a Bounded Interval	117
6.2	QSDs on $[0, \infty)$	126
6.2.1	Existence and Regularity of a Kernel with Respect to μ	130
6.2.2	A Ratio Limit for the Diffusion on $(0, \infty)$	139
6.2.3	The Case $\Lambda(\infty) < \infty$	140
6.2.4	The Case $\Lambda(\infty) = \infty$	142
6.3	Characterization of the QSD Family	157
6.4	h -Processes Associated to X	159
6.5	R -Positivity for X	162
6.5.1	R -Classification	167
6.6	Domain of Attraction for a QSD	179
6.7	Examples	191
6.7.1	Drift Eventually Constant	191
6.7.2	\bar{x} Can Be R -Positive	195
6.7.3	$\bar{x} = \infty$ for Some Bounded Drifts	195
7	Infinity as Entrance Boundary	197
7.1	Introduction	197
7.2	Basic Properties of X	198
7.3	Spectral Theory	200
7.4	Sufficient Conditions for Integrability of ψ_1	204
7.5	QSD and Yaglom Limit	208
7.5.1	Speed of Convergence to the Yaglom Limit	211
7.6	The Q -Process	213
7.7	Uniqueness of QSD	214
7.8	Examples	221
7.8.1	A Biological Model	221
7.8.2	Shiryaev Martingale	222

- 8 Dynamical Systems** 227
 - 8.1 Some General Results 227
 - 8.1.1 Counterexamples 231
 - 8.2 Gibbs Measures and QSDs 231
 - 8.2.1 Notations and Gibbs Measures 232
 - 8.2.2 Gibbs QSD 236
 - 8.3 Pianigiani–Yorke QSD 249
 - 8.3.1 An Application to the Newton Method 262
 - 8.4 Other Results 266
 - 8.4.1 Other Proofs 266
 - 8.4.2 Absolutely Continuous QSD 267
 - 8.4.3 Properties of a QSD 267
 - 8.4.4 Decay of Probabilities 267

- References** 269

- Index** 275

- Table of Notations** 277

- Citations Index** 279