SangJoon Lee* (sangjoon.lee@uconn.edu). Quasi-Limiting Behavior of a Drifted Brownian Process.

A Quasi-Stationary Distribution for a Markov process with an absorbing state is a distribution on the state space which, if taken as an initial distribution, is invariant under the law of the process conditioned not to be absorbed. This talk will first review results on the existence and domain of attraction of such distribution for a Brownian Motion with drift. Then I will discuss the limiting behavior of the process when the initial distribution is not in the domain of attraction of any QSD, by presenting the explicit corresponding scale factor and the scaled limiting distribution. (Received September 17, 2019)