Evolution systems of measures for non-autonomous stochastic differential equations with Lévy noise.

The notion of an evolution system of measures for a non-autonomous stochastic differential equation is the natural analogue of a stationary measure for an autonomous stochastic differential equation. We will investigate conditions under which there exists a unique evolution system of measures for the Ornstein-Uhlenbeck type SDE

$$dX(t) = A(t)X(t)dt + dZ(t),$$

where $Z(t)$ is a $d$-dimensional Lévy process and $A : \mathbb{R} \times \mathbb{R}^d \to \mathbb{R}^d$.

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