

1046-60-1938

Robert D Wooster* (wooster@math.uconn.edu), 15 Baxter Road, Storrs Mansfield, CT 06268.

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 $A : \mathbb{R} \times \mathbb{R}^d \rightarrow \mathbb{R}^d$.

This work was done with support from Michael Röckner of the University of Bielefeld. (Received September 16, 2008)