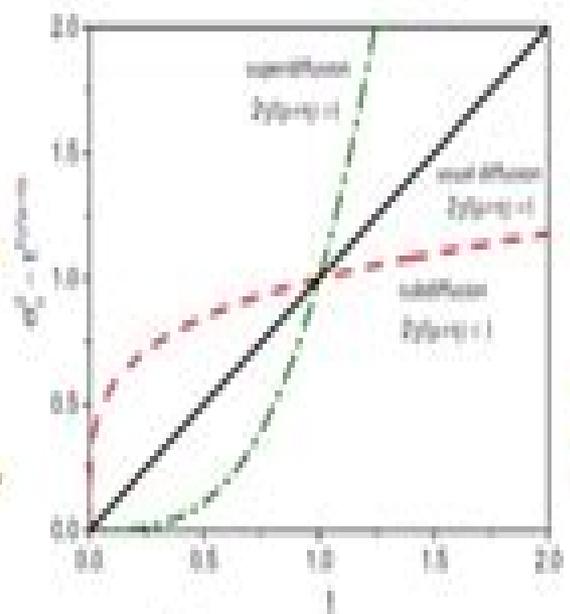


$$\frac{\partial}{\partial t} \rho(x,t) = \partial D_t^\gamma \int_0^t d\bar{p} \rho(\bar{p}) D_t^{\gamma-\alpha} \rho(x,t) + \int_0^t dt' \Lambda(t-t') \rho(x,t')$$



$$\frac{\partial}{\partial t} G(x,x',t) = \partial D_t^\gamma \int_0^t d\bar{p} \rho(\bar{p}) D_t^{\gamma-\alpha} G(x,x',t) = \delta(x-x') \delta(t)$$

# Generalized Diffusion Processes

**Nikolai Ivanovich Portenko**



## Generalized Diffusion Processes:

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studied The authors of this Grundlehren volume two of the international leaders in the field propose a systematic exposition of convergence in law for stochastic processes from the point of view of semimartingale theory with emphasis on results that are useful for mathematical theory and mathematical statistics This leads them to develop in detail some particularly useful parts of the general theory of stochastic processes such as martingale problems and absolute continuity or contiguity results The book contains an introduction to the theory of martingales and semimartingales random measures stochastic integrals Skorokhod topology etc as well as a large number of results which have never appeared in book form and some entirely new results The second edition contains some additions to the text and references Some parts are completely rewritten

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**Sūgaku Expositions**, 2000 Convergence of One-Dimensional Diffusion Processes to a Jump Process Related to Population Genetics M. Iizuka, Y. Ogura, NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR STOCHASTIC PROCESSES., 1990 A conjecture on the convergence of diffusion models in population genetics to a simple Markov chain model is proved The notion of bi-generalized diffusion processes and their limit theorems are used systematically to prove the conjecture Three limits strong selection weak mutation limit moderate selection weak mutation limit weak selection weak mutation limit are considered for typical diffusion models in population genetics JES

**Probability Theory Subject Indexes from Mathematical Reviews** American Mathematical Society, 1987 *Journal of Mathematical Biology*, 1990

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Asymptotic behaviors of moments for one-dimensional generalized diffusion processes Yuki Ogura, Matsuyo

Tomisaki,1986     Diffusion Processes with Generalized Beta Density Functions \ International Journal of Open Problems in Computer Science and Mathematics .- 2012, Vol. 5, No. 2 Mario Lefebvre,2012

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