

Leif Doering

"A very short primer on jump-type diffusions"

"I will give a brief primer on jump-type diffusions along the example of continuous-state branching processes (CSBP). We will discuss questions concerning definitions, existence, uniqueness and why these are the good stochastic equations to study for CSBPs.

The talk is continued by a talk in the Groupe de Travail "Processus Stochastiques, Matrices Aléatoires" where I present an analogous (but more complicated and seemingly more rewarding) story for positive self-similar Markov processes."