

MAXIMUM PRINCIPLES FOR PARABOLIC WALDENFELS OPERATORS

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Abstract: As a sub-class of Lévy type Markov generators, second order (elliptic) Waldenfels operators appear naturally when considering the problem of construction of (in particular jump type) Markov processes with boundary conditions. In this talk, parabolic Waldenfels operators will be introduced. Weak and strong maximum principles as well as the boundary point lemma for such operators will be discussed. The talk is based on a working paper joint with Jinqiao Duan.