Numerical Approximation of Invariant Measures for SDEs with Regime Switching

Jianhai BAO Central South University, PRC, E-mail: jianhaibao13@gmail.com Jinghai Shao Beijing Normal University, China Chenggui Yuan Swansea University, UK

In this talk, by the Perron-Frobenius theorem and the principal eigenvalue method, we discuss the numerical approximation of invariant measure for a wide class of SDEs with regime switching, and several examples are constructed to demonstrate our theories.