第七届分枝马氏过程及相关课题研讨会

7th Workshop on Branching Markov Processes and Relative Topics

会议手册

目录

Organizing Committee 组织委员会

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General Information 会议指南

★ **会议报到：**

- 报到时间：18 号上午学术报告前.
- 报到地点：北京大学理科一号楼一层 数学学院图书馆门前。
- 学校地址：北京市海淀区颐和园路 5 号。
- **注：**会议筹办费、餐费、报告人住宿费将由会议主办方承担。往返交通费由与会人员自行承担。
- **注：**特殊时期，各位老师同学需持有效身份证件，出示绿色健康码、通行码，方能入校。故不能在报到时间内赶至报到地点的老师与同学，请务必提前与会议联络人联系。

★ **会议防疫：**疫情防控事关各位老师同学的健康与安全，故需大家格外地注意与小心。根据学校目前的规定，所有校外人员须提前提供以下信息，会务组预约后方可持有效证件入校：身份证号、手机号、健康码截图。（如需预约车辆入校，请提供车牌号码）

特别提醒：

1. 请各位老师与同学在报到时出示健康码与行程卡，均为绿码方可报到；有发热现象时将不予报到通行，还望理解与见谅。
2. 为了您的健康，报到与入校时，请各位老师与同学全程佩戴口罩。

★ **会议安排：**

- 6 月 18 日（周五）：
    - 开幕式；
    - 报告会场：理科一号楼 1114。
- 6 月 19 日（周六）：
    - 集体拍照；
    - 报告会场：理科一号楼 1114。
- 6 月 20 日（周天）：
    - 报告会场：理科一号楼 1114。

★ **腾讯会议地址：**第七届分枝马氏过程及相关课题研讨会邀请您参加腾讯会议

会议主题：第七届分枝马氏过程及相关课题研讨会

会议时间：2021/06/18-2021/06/20 08:00-18:00(GMT+08:00) 中国标准时间 - 北京, 每天

点击链接入会，或添加至会议列表：https://meeting.tencent.com/s/R4Svcqc8JLTH

会议 ID：303 2212 8792

会议密码：210618

★ 就餐安排

Date	午餐	晚餐
June.18	勺园西餐厅自助	勺园中餐厅自助
June.19	勺园西餐厅自助	勺园中餐厅自助
June.20	勺园西餐厅自助	

提示：自助餐请携带餐券就餐。如遗失，请及时与会务组联系。

★ 联系人

- 王丹瑞，15011520894，wangdanrui@math.pku.edu.cn。

Transportation 周边交通

★ 来校路线：

- 从北京首都国际机场到北京大学：

    – 出租车：约 32.5km，费用约 110 元。

    – 地铁：机场线——地铁 10 号线——地铁 4 号线大兴线，到"北京大学东门站"，然后步行约 10 分钟，费用 30 元。

- 从北京站到北京大学：

    – 出租车：约 21km，费用约 70 元。

    – 地铁：地铁 2 号线——地铁 4 号线大兴线，到"北京大学东门站"，然后步行约 10 分钟，费用 5 元。

- 从北京南站到北京大学：

    – 出租车：约 28.5km，费用约 90 元。

    – 地铁：地铁 4 号线大兴线，到"北京大学东门站"，然后步行约 10 分钟，费用 5 元。

- 从北京西站到北京大学：

    – 出租车：约 18.5km，费用约 60 元。

    – 地铁：地铁 9 号线——地铁 4 号线大兴线，到"北京大学东门站"，然后步行约 10 分钟，费用 4 元。

★ 学校地图：

- 北京大学地图参见会议手册最后一页。

Programs 会议日程

	06/18	06/19	06/20
	8:15-8:45 报到		
Chairman	任艳霞	李增沪	洪文明
8:30-9:00	8:45 opening	刘荣丽	向开南
9:00-9:30	何辉	李嘉琪	王华明
9:30-10:00	马春华	方榕娟	黄春茂
10:00-10:30	Tea break	Tea break & take picture	Tea break
Chairman	张梅	王永进	张希承
10:30-11:00	李欣意	张原	高志强
11:00-11:30	杨叙	李培森	陈新兴
	Lunch	Lunch	Lunch
Chairman	施展	王龙敏	
14:00-14:30	孙振尧	李波	
14:30-15:00	李豆豆	吕铀	
15:00-15:30	梁盛利	张树雄	**Free Afternoon**
15:30-16:00	Tea break	Tea break	
Chairman	杨婷	张蕊	
16:00-16:30	季丽娜	张小玥	
16:30-17:00	侯浩杰	陈舒凯	
	Dinner	Dinner	

2021 年 6 月 18 日（周五）

8:15-8:45	报到			
时间	报告人	题目		主持人
8:45-9:00	Opening			任艳霞
9:00-9:30	何辉	两速度分支布朗运动极值的偏差概率		
9:30-10:00	马春华	Limit theorems for CBI processes		
10:00-10:30	Tea break			
10:30-11:00	李欣意	Entropic repulsion phenomena for Random Interlacements		张梅
11:00-11:30	杨叙	SPDEs with non-Lipschitz coefficients and nonhomogeneous boundary conditions		
	Lunch			
时间	报告人	题目		主持人
14:00-14:30	孙振尧	Noise effect on the speed of stochastic reaction-diffusion equation with Holder dirft		施展
14:30-15:00	李豆豆	Large deviations for a critical Galton-Watson branching process		
15:00-15:30	梁盛利	Conditional L^1-Convergence for the martingale of a critical branching process in random environment		
15:30-16:00	Tea break			
16:00-16:30	季丽娜	Well-posedness of martingale problem for SBM with interacting branching		杨婷
16:30-17:00	侯浩杰	Limit theorems for the maximal particle in branching Brownian motion in random environment		
	Dinner			

2021 年 6 月 19 日（周六）

时间	报告人	题目	主持人
8:30-9:00	刘荣丽	一类超过程的鞅的收敛速度问题	李增沪
9:00-9:30	刘嘉琪	A Yaglom type asymptotic result for subcritical branching Brownian motion with absorption	
9:30-10:00	方榕娟	A scaling limit theorem for Galton-Watson processes in varying environments	
10:00-10:30		**Tea break & take picture**	
10:30-11:00	张原	On Geometries of Finitary Random Interlacements	王永进
11:00-11:30	李培森	Speed of coming down from infinity for fragmentation-Kingman's coalescence processes	
		Lunch	
时间	报告人	题目	主持人
14:00-14:30	李波	On the explosion of a class of continuous-state nonlinear branching processes	王龙敏
14:30-15:00	吕铀	随机环境中分支随机游动的障碍问题（On the barrier problem of branching random walk in time-inhomogeneous random environment）	
15:00-15:30	张树雄	Large deviations for level sets of the branching random walk	
15:30-16:00		**Tea break**	
16:00-16:30	张小玥	Limit theorems for the minimal position of a branching random walk in random environment	张蕊
16:30-17:00	陈舒凯	Ergodicities of affine Markov processes in total variation distances	
		Dinner	

2021 年 6 月 20 日（周日）

时间	报告人	题目	主持人
8:30-9:00	向开南	Surviving ends in Bernoulli percolation on graphs roughly isometric to a tree	洪文明
9:00-9:30	王华明	Regeneration of a branching process with immigration in a varying environment	
9:30-10:00	黄春茂	Limit theorems for a branching random walk with immigration in a random environment	
10:00-10:30		**Tea break**	
10:30-11:00	高志强	随机环境中分枝过程的中心极限定理的精确收敛速度	张希承
11:00-11:30	陈新兴	The Derrida–Retaux conjecture on recursive models	
		Lunch	

Abstracts 会议摘要

Ergodicities of affine Markov processes in total variation distances

Shukai Chen, 陈舒凯

Beijing Normal University   Email: **skchen@mail.bnu.edu.cn**

Abstract: For general affine Markov processes, we prove the ergodicity and exponential ergodicity in total variation distances. Our methods follow the arguments of ergodic properties of Lévy-driven OU processes and a coupling of CBI processes constructed by stochastic equations driven by time-space noises. The strong Feller property is also considered. This is a joint work with Prof. Zenghu Li.

The Derrida–Retaux conjecture on recursive models

Xinxing Chen, 陈新兴

Shanghai Jiao Tong University   Email: **chenxinx@163.com**

Abstract: We are interested in the nearly supercritical regime in a family of max-type recursive models studied by Derrida and Retaux 2014, and prove that under a suitable integrability assumption on the initial distribution, the free energy vanishes at the transition with an essential singularity with exponent $1/2$. This gives a weaker answer to a conjecture of Derrida and Retaux 2014. Other behaviours are obtained when the integrability condition is not satisfied.

A scaling limit theorem for Galton-Watson processes in varying environments

Rongjuan Fang, 方榕娟

Fujian Normal University   **Email: fangrj@fjnu.edu.cn**

Abstract: Branching processes in varying environments are time-inhomogeneous Markov processes with the branching property. In this talk, we prove a scaling limit theorem for discrete Galton-Watson processes in varying environments. A simple sufficient condition for the weak convergence of discrete processes in the Skorokhod space is given in terms of probability generating functions. Discrete processes satisfying the condition are constructed, which essentially give rise to all the continuous-state branching processes in varying environments defined in Bansaye and Simatos (2015) and Fang and Li (2021+). This talk is based on the joint work with Zenghu Li and Jiawei Liu.

随机环境中分枝过程的中心极限定理的精确收敛速度

Zhiqiang Gao, 高志强

Beijing Normal University   **Email: gaozq@bnu.edu.cn**

Abstract: 对于独立同分布的随机环境中的分枝过程, Z_n 表示其第 n 代人口数量, 在已有文献中, 借助于 $\log E_\xi Z_n$ 的性质，已得到关于 $\log Z_n$ 的中心极限定理和 Berry-Esseen 界的结果。我们进一步在较弱的矩条件约束下，得到了确切的收敛速度和速率函数。特别地从我们结果可见，$\log Z_n$ 与 $\log E_\xi Z_n$ 的渐近性质确有差别。

Limit theorems for the maximal particle in branching Brownian motion in random environment

Haojie Hou, 侯浩杰

Peking University   **Email: houhaojie@pku.edu.cn**

Abstract: We study the limit theorems for the right-most position of particles in branching Brownian motion in spatial random environment in dimension one. More precisely, the random environment is given by a stochastic process $\xi = (\xi(x))_{x \in \mathbb{R}}$ which satisfies some conditions. We show that after recentering and scaling, the maximum position M_t of particles alive at time t fulfill strong law of large numbers under quenched law and central limit theorem under anealed law. Černý and Drewitz (2020) proved the invariance principle for branching random walk in spatial random environment.

两速度分支布朗运动极值的偏差概率

Hui He, 何辉

Beijing Normal University   **Email: hehui@bnu.edu.cn**

Abstract: 两速度分支布朗运动是经典的分支布运动个一个推广。Fang 和 Zeitouni (2012), Bovier 和 Hartung (2017) 给出了两速度分枝布朗运动极值中心化后的弱收敛定理，在这个报告中，我们会讨论相应的大偏差概率的衰减速度。这个报告是基于和陈昕昕以及 Lisa Hartung 的工作。

Limit theorems for a branching random walk with immigration in a random environment

Chunmao Huang, 黄春茂

Weihai Campus of Harbin University of Technology   **Email: cmhuang@hitwh.edu.cn**

Abstract: We consider a branching random walk with immigration in a random environment ξ, where $\xi = (\xi_n)$ is a stationary and ergodic sequence of random variables index by time. Each ξ_n corresponds to two distributions of point process on the real line: one determines the reproduction, and the other determines the immigration. Let Z_n be the counting measure of the n-th generation which counts the number of individuals in the n-th generation situated in a given set. Considering that the corresponding branching process formed by the population is supercritical, we study the asymptotic properties of the intrinsic sub-martingale of the process, and establish limit theorems associated to the measures (Z_n), including central limit theorem, local limit theorem, moderate deviation principle and a large deviation result as well as a convergence theorem of the free energy.

Well-posedness of martingale problem for SBM with interacting branching

Lina Ji, 季丽娜

South University of Science and Technology of China   **Email: jiln@sustech.edu.cn**

Abstract: In this paper a martingale problem for super-Brownian motion with interactive branching is derived. The uniqueness of the solution to the martingale problem is obtained by using the pathwise uniqueness of the solution to a corresponding system of SPDEs with proper boundary conditions. The existence of the solution to the martingale problem and the Hölder continuity of the density process are also studied.

On the explosion of a class of continuous-state nonlinear branching processes

Bo Li, 李波

Nankai University   **Email: libo@nankai.edu.cn**

Abstract: In this paper, we consider a class of generalized continuous-state branching processes obtained by Lamperti type time changes of spectrally positive Levy processes using different rate functions. When explosion occurs to such a process, we show that the process converges to infinity in finite time asymptotically along a deterministic curve, and identify the speed of explosion for rate function in different regimes. To prove the main theorems, we also establish a new asymptotic result for scale function of spectrally positive Levy process.

Large deviations for a critical Galton-Watson branching process

Doudou Li, 李豆豆

Beijing University of Technology   **Email: lidoudou@mail.bnu.edu.cn**

Abstract: n this paper, we consider a critical Galton-Watson branching process Z_n. First, we investigate the asymptotic behavior of the moments of Z_n. Based on it, we obtain the large deviations of $S_{Z_n} := \sum_{i=1}^{Z_n} X_i$, where $\{X_i : i \geq 1\}$ is a sequence of independent and identically distributed random variables which is in the domain of attraction of an α-stable law with $\alpha \in (0, 2)$. We shall see that the convergence rate is determined by the tail index of X_1 and the variance of Z_1. This is a joint work with Professor Mei Zhang and Wanlin Shi.

Speed of coming down from infinity for fragmentation-Kingman's coalescence processes

Peisen Li, 李培森

Beijing Institute of Technology   **Email: Peisenli@bit.edu.cn**

Abstract: Consider a fragmentation-Kingman's coalescence process that comes down from infinity. (meaning that there are infinitely many blocks at time 0, but there are finitely many of blocks at any positive time $t > 0$). We show that there is a deterministic function v such that $N_t/v(t) \to 1$ as $t \to 0$, almost surely, where $N(t)$ is the corresponding block counting process.

Entropic repulsion phenomena for Random Interlacements

Xinyi Li, 李欣意

Peking University   **Email: xinyili@bicmr.pku.edu.cn**

Abstract: The model of random interlacements is the Poissonian collection of doubly-infinite random-walk-like trajectories in $\mathbb{Z}^d, d \geq 3$. Originally introduced by Sznitman in 2007, this model has received a lot of attention among the probabilist community. In this talk, we discuss some entropic repulsion phenomena that emerged from the study of random interlacements. This is a joint work with Zijie Zhuang (Peking University).

Conditional L^1-Convergence for the martingale of a critical branching process in random environment

Shengli Liang, 梁盛利

Beijing Normal University   **Email: liangshengli@mail.bnu.edu.cn**

Abstract: Consider a critical branching process (Z_n) in random environment (ξ_n), a sufficient condition is given for the corresponding martingale $\frac{Z_n}{e^{S_n}}$ to converge in L^1 or to degenerate under $\mathbb{P}^+$, the probability under which the associated random walk conditioned to stay nonnegative.

A Yaglom type asymptotic result for subcritical branching Brownian motion with absorption

Jiaqi Liu, 刘嘉琪

University of California San Diego   **Email: jil1131@ucsd.edu**

Abstract: In this talk, we will consider a slightly subcritical branching Brownian motion with absorption, where particles move as Brownian motion with drift $-\sqrt{2+2\varepsilon}$, undergo dyadic fission at rate 1, and are killed upon hitting the origin. We are interested in the asymptotic behaviors of the process conditioned on survival up to a large time t as the process approaches criticality. Results like this are called Yaglom type results. Specifically, we will talk about the long run expected number of particles conditioned on survival as the process approaches to being critical.

一类超过程的鞅的收敛速度问题

Rongli Liu, 刘荣丽

Beijing Jiaotong University　　**Email: rlliu@bjtu.edu.cn**

Abstract:　本报告介绍了一类超过程的非负鞅收敛到其极限的收敛速度问题。当分支机制的 $p(1 < p < 2)$ 阶矩有限时，收敛是指数速度；当分支机制的对数阶矩有限时，收敛是多项式速度。

随机环境中分支随机游动的障碍问题（**On the barrier problem of branching random walk in time-inhomogeneous random environment**）

You Lv, 吕铀

Donghua University　　**Email:lvyou@dhu.edu.cn**

Abstract:　We consider a supercritical branching random walk in time-inhomogeneous random environment with a random absorption barrier. The position of the barrier depends on the generation and the random environment. In each generation, only the individuals born below the barrier can survive and reproduce. We assume that the random environment is i.i.d., i.e., the branching-displacement law of each generation is sampled independently according to a common distribution on the set of point measures' laws. We give some results on the survival probability and extinction rate.

Limit theorems for CBI processes

Chunhua Ma, 马春华

Nankai University   **Email: mach@nankai.edu.cn**

Abstract: We prove and extend some results stated by Mark Pinsky (1972). A CBI process with branching mechanism Ψ and immigration mechanism Φ may have two different asymptotic regimes depending on $\int_0 \frac{\Phi(u)}{|\Psi(u)|} du < \infty$ or $\int_0 \frac{\Phi(u)}{|\Psi(u)|} du = \infty$. When the integral is finite, CBIs either have a limit distribution or a growth rate dictated by the branching dynamics. When the integral is infinite, immigration overwhelms branching dynamics. Asymptotics in the latter case are studied via a non-linear time-dependent renormalization in law. Three regimes of weak convergence are exhibited. This talk is based on a joint work with Clement Foucart and Linglong Yuan.

Noise effect on the speed of stochastic reaction-diffusion equation with Holder dirft

Zhenyao Sun, 孙振尧

Wuhan University   **Email: zhenyao.sun@gmail.com**

Abstract: We consider the $[0,1]$-valued solution $(u_{t,x} : t \geq 0, x \in \mathbb{R})$ to the one-dimensional stochastic reaction-diffusion equation with Wright-Fisher noise: $\partial_t u = \partial_x^2 u + f(u) + \epsilon \sqrt{u(1-u)} \dot{W}$. Here, W is a space-time white noise, $\epsilon > 0$ is the noise strength, and f is a continuous function on $[0,1]$ satisfying $|f(z)| \leq C\sqrt{z(1-z)}$. Note that f is not necessarily Lipschitz. We assume the initial data satisfies $1 - u_{0,-x} = u_{0,x} = 0$ for x large enough. Recently, it was proved in [1] that the front of u_t propagates with a finite deterministic speed $V_{f,\epsilon}$, and under slightly stronger conditions on f, the asymptotics of the $V_{f,\epsilon}$ was derived as the noise strength ϵ approaches ∞. In this talk we report a result on the asymptotic behavior of $V_{f,\epsilon}$ as the noise strength ϵ approaches 0: For a given $p \in [1/2, 1)$, if $f(z)$ is non-negative, and is comparable with z^p for sufficiently small z, then $V_{f,\epsilon}$ is comparable with $\epsilon^{-2\frac{1-p}{1+p}}$ for small ϵ. This is based on my ongoing work with Clayton Barnes and Leonid Mytnik.

[1]: Mueller, C., Mytnik, L. and Ryzhik, L.: The speed of a random front for stochastic reaction-diffusion equations with strong noise. Commun. Math. Phys. (2021).

Regeneration of a branching process with immigration in a varying environment

Huaming Wang, 王华明

Anhui Normal University **Email: hmking@ahnu. edu. cn**

Abstract: Consider a branching process with immigration in a varying environment. We assume that each individual in the system produces a certain number of offspring according to some geometrical distribution. If the number of individuals in the system is zero at time n, we call n a regeneration time. We give a criterion for the finiteness/infiniteness of the number of regeneration times.

Surviving ends in Bernoulli percolation on graphs roughly isometric to a tree

Kainan Xiang, 向开南

Xiangtan University **Email: kainan.xiang@xtu.edu.cn**

Abstract: Let G be an infinite locally-finite connected graph roughly isometric to a tree, and o a fixed vertex of G. Given any $p \in (0, 1)$. Then under a mild condition, the number of surviving ends under Bernoulli-p bond percolation ω on G a.s. either is 0 or has the cardinality of the continuum; where a surviving end is an end of G induced by a surviving ray from o in the ω. This shows that Bernoulli-p bond percolations are roughly isometric invariant to a certain degree.

SPDEs with non-Lipschitz coefficients and nonhomogeneous boundary conditions

Xu Yang, 杨叙

North Minzu University   **Email: xuyang@mail.bnu.edu.cn**

Abstract: In this talk we establish the strong existence, pathwise uniqueness and a comparison theorem to a stochastic partial differential equation driven by Gaussian colored noise with non-Lipschitz drift and diffusion coefficients with finite spatial domain and Dirichlet, Neumann or mixed nonhomogeneous random boundary conditions. The Hölder continuity of the solution in both time and space variables is also studied. This talk is based on a joint work with Jie Xiong.

Large deviations for level sets of the branching random walk

Shuxiong Zhang, 张树雄

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Abstract: Given a supercritical branching random walk $\{Z_n\}_{n\geq 0}$ on $\mathbb{R}$, let $Z_n([a,\infty))$ be the number of particles located in the level set $[a,\infty)$ at generation n. Denote by x^* the speed of maximal position of $\{Z_n\}_{n\geq 0}$. It is well known that under some mild conditions, for $x \in (0,x^*)$, $n^{-1}\log Z_n([xn,\infty))$ converges a.s. to some positive constant $\log m - I(x)$ as $n \to \infty$. In this talk, we focus on the corresponding lower and upper deviation probabilities, i.e. the decay rate of

$$\mathbb{P}\left(Z_n([xn,\infty)) < e^{an}\right), \quad a \in [0, \log m - I(x))$$

and

$$\mathbb{P}\left(Z_n([xn,\infty)) > e^{an}\right), \quad a \in [\log m - I(x), \log m)$$

Limit theorems for the minimal position of a branching random walk in random environment

Xiaoyue Zhang, 张小玥

Capital University of Economics and Business   Email:zhangXiaoyue@cueb.edu.cn

Abstract: We consider a branching system of N-valued random walks with a random environment in location. We will give the exact limit value of $\frac{M_n}{n}$, where M_n denotes the minimal position of the branching random walk at time n. A key step in the proof is to transfer our branching random walks with a random environment in location to branching random walks with a random environment in time, by use of Bramson's "branching processes within a branching process" (1978).

On Geometries of Finitary Random Interlacements

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Abstract: In this talk, we discuss geometric properties of Finitary Random Interlacements (FRI) $\mathcal{FI}^{u,T}$ in $\mathbf{Z}^d$. We prove that with probability one $\mathcal{FI}^{u,T}$ has no infinite connected component for all sufficiently small fiber length $T > 0$, and a unique infinite connected component for all sufficiently large T. At the same time, although FRI may not enjoy global stochastic monotonicity with respect to T, we prove the existence of a critical $T_c(u)$ for all large u. Moreover, we find the chemical distance on the infinite cluster is of the same order as Euclidean distance as well as a local uniqueness result for all sufficiently large T. Researches joint with E.B. Procaccia, J. Ye, Y. Xiong，Z. Cai, and X. Han.

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时间	地点	主办单位	会议规模	报告数
2020.10 .10-11	北京	北京师范大学	线上举办	12
2019.06 .22-26	北京	北京师范大学	60 余人	31
2018.05 .21-25	上海	华东师范大学	60 余人	36
2017.05 .08-12	北京	北京师范大学	60 余人	39
2016.04 .29-02	芜湖	安徽师范大学	70 余人	27
2015.05 .22-26	银川	北方民族大学	20 余人	18

Map 北京大学地图