学术报告

A variation principle for general Markov chain

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报告地点：天津大学 6 号楼 108 教室

报告摘要：We first recall some Dirichlet principles for Markov processes, especially for non-symmetric diffusion processes and Markov chains. We will then show how this classical method can work for a (non-symmetric) Markov chain Pon a general state space, and obtain a Dirichlet principle for the solution of the general Poisson equation. The formula depends on the solution of the Poisson equation of P*, the dual Markov chain through an excessive measure. Some comparison theorems are presented.

欢迎大家参加！