

One dimensional diffusions conditioned to be non-explosive

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We consider one dimensional diffusions conditioned to be non-explosive. Suppose we are given a minimal diffusion process $\{X_t, P_x\}$ on an interval (l_1, l_2) . Let ζ be its explosion time. If $P_x[\zeta = \infty] > 0$, then the measure conditioned to be non-explosive is defined by

$$P_x[\cdot | \zeta = \infty] = P_x[\cdot \cap \zeta = \infty] / P_x[\zeta = \infty].$$

If $P_x[\zeta = \infty] = 0$, then the measure conditioned to be non-explosive is defined as the limit

$$\lim_{T \rightarrow \infty} P_x[\cdot | \zeta > T].$$

If the limit exists and the limit is a diffusion process, we call it a *surviving diffusion*. We are interested in the following problems:

1. When does the surviving diffusion exist?
2. Characterization of the surviving diffusion.

The surviving diffusion is characterized as a h -transform of the original process by the λ -harmonic function φ , λ being the principal eigenvalue