

Discrete approximation of reflected Brownian motions by Markov chains on partitions of domains

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In this talk, we consider discrete approximation of reflected Brownian motions on domains in Euclidean space. Our approximation is given by a sequence of Markov chains on partitions of the domain, where we allow uneven or random partitions. We provide sufficient conditions for the weak convergence of the Markov chains. This is a joint work with Masanori Hino (Kyoto University) and Arata Maki.