Introduction to branching processes

Lucian Beznea (Bucharest)

IRTG Workshop, Bielefeld, February 2023

We intend to present a brief introduction to the branching processes as they occur in modelling the population dynamics. We give a quick development of the so called semigroup approach, with transparent proofs and without requiring special preliminary knowledge on stochastic analysis and branching processes.

The following issues will be attained: The classical Galton-Watson process (abbreviated G-W process); Basic properties and examples, the G-W process as a Markov chain taking values in the positive integers, the extinction probability; The time continuous G-W process on N; Branching processes on N; Continuous-state branching processes (abbreviated CB-processes) on the positive half line, characterization by means of the branching kernels, examples; Branching processes with spatial motion; The associated nonlinear evolution equation; The induced total mass process as a time continuous G-W process or a CB-process.

References

1. D.E. Axelrod, M. Kimmel, *Processes in Biology (Second Edition)*, Springer 2015. 2. J.-F. Delmas, B. Jourdain: *Modèles aléatoires-Applications aux sciences de l'ingénieur et du vivant*, Springer 2006.

3. Z. Li, Continuous-state branching process with immigration. In: *From Probability to Finance, Mathematical Lectures from Peking University,* Springer 2020.

4. Z. Li, *Measure-valued branching Markov processes*, Probability and its Applications, Springer, 2011.