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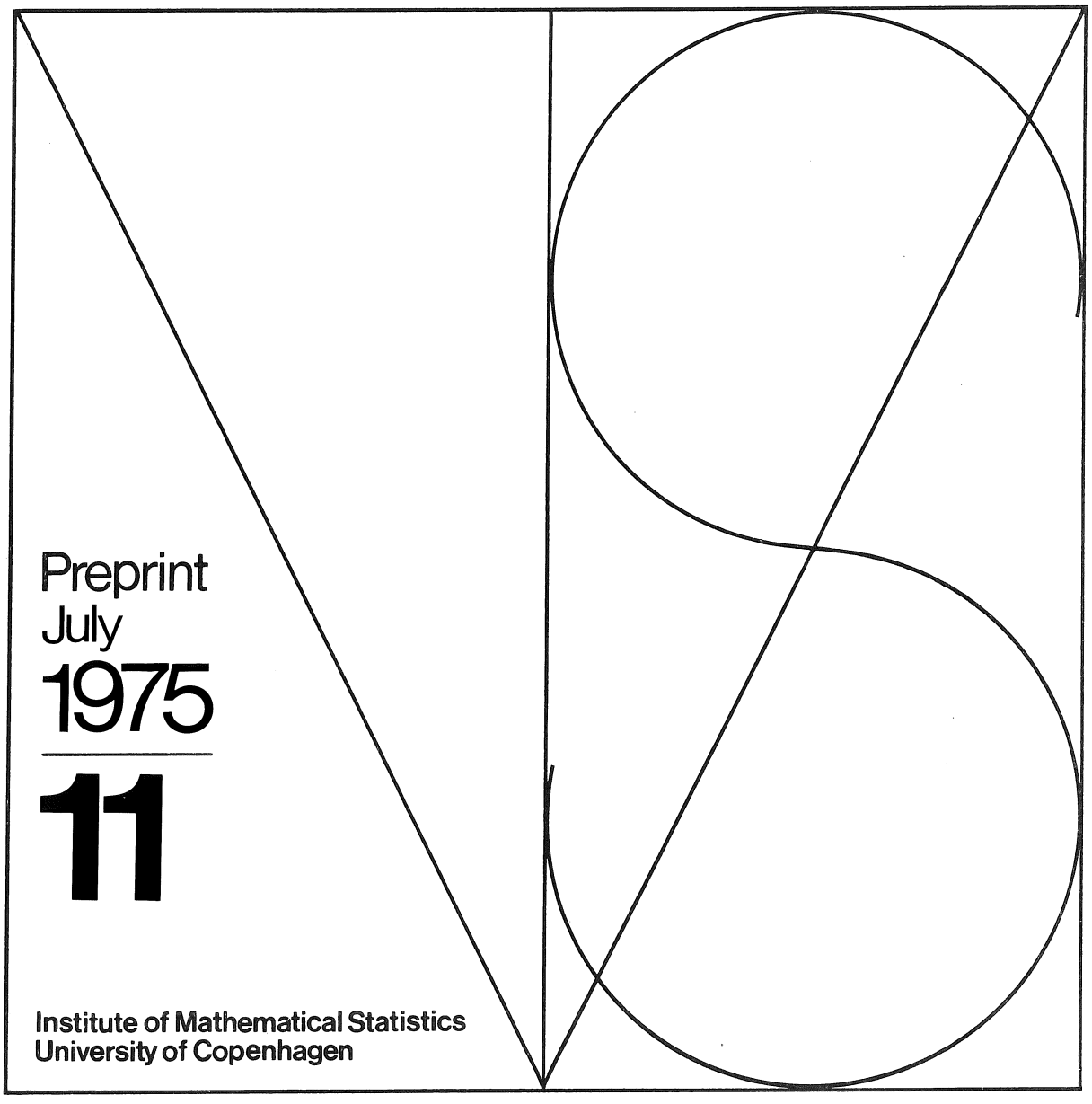

Preprint
July
1975

11

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STRONG LIMIT THEOREMS FOR GENERAL SUPERCRITICAL BRANCHING PROCESSES WITH APPLICATIONS TO BRANCHING DIFFUSIONS

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July 1975

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The limit theory for supercritical, positively regular Markov branching processes with a finite set of types has long been known in its sharpest form. See [18] and [2] for the discrete and continuous time case, respectively. For processes with a general set of types the situation is less satisfactory. The theory is comparatively incomplete, and the techniques used to prove the fundamental convergence results depend on second moment assumptions. See [12], [13], [14] for the general case and [9], [10], [21], [22] for diffusion examples.

In this paper we develop the general theory with conditions as weak as those for a finite set of types. In particular, we obtain almost sure convergence without assumptions beyond positive regularity, and we solve the problem of finding the proper generalization of the $x \log x$ condition which is necessary and sufficient for the non-degeneracy of the limit variable. Some results are extensions or sharpened versions of known results, others are completely new. Also, many of our proofs, when specialized, are simpler than those in the literature for a finite set of types, which often do not admit a generalization to the infinite case.

The formal basis of our theory is an asymptotic representation of the first moment semigroup, which we adopt as definition of positive regularity in case of a general set of types. The concept of positive regularity is not unambigous in the infinite case, and the motivation for our specific assumptions derives from branching diffusions. For a large class of such processes the representation can be derived by exploiting asymptotic spectral properties

of the generator. The idea first occurred in connection with the limit theory for critical processes ([15]).

Branching diffusions not only are of heuristic value for the development of a general theory, they also serve as models for various biological and physical phenomena, thus providing a testing ground for any general theory. We considered it to be crucial that, when applying the theory to a branching diffusion, all our conditions could be expressed in terms of the quantities from which the process is actually constructed.

In Section 1 we give the preliminaries and state the results in the general setting. Section 2 contains the corresponding proofs. Sections 3 and 4 deal with a class of branching diffusions: We define the model, derive the first moment representation, and reformulate our limit theory in terms of natural model parameters.

§1. General Model: Preliminaries and statement of results.

Let $(X,\underline{A})$ be a measurable space, B the Banach algebra of all bounded, A-measurable functions ξ on X with norm $\|\xi\| = \sup_x |\xi(x)|$, and denote by B_+ the nonnegative cone in B.

Write $X^{(n)}$ for the symmetrized n-fold direct product of X, let θ be some extra point, $X^{(0)} = \{\theta\}$, and

$$\hat{X} = \bigoplus_{n=0}^{\infty} X^{(n)} .$$

Define $\hat{\underline{A}}$ as the σ-algebra induced on $\hat{X}$ by $\underline{A}$. Every element $\hat{x} \in \hat{X}$ defines a counting measure

$$\hat{x}[A] = \begin{cases} 0 ; & \hat{x} = \theta , \\ \sum_{i=1}^{n} 1_A(x_i) ; & \hat{x} = \langle x_1,\dots,x_n\rangle, \quad n > 0 , \end{cases}$$

on X and we write

$$\hat{x}[\xi] = \int_X \xi(x)\hat{x}[dx] .$$

Take $T = N = \{0,1,2,\dots\}$ or $T = R_+ = [0,\infty[$, and suppose given a Markov process $\{\hat{x}_t, P^{\hat{x}}\}$ in $(\hat{X},\hat{\underline{A}})$ with parameter set T and stationary transition probabilities satisfying the branching condition

$$P^{\theta}(\hat{x}_t[X] = 0) = 1$$

$$P^{\hat{x}}(\hat{x}_t[A_i] = n_i ; i=1,\dots,m) = \tag{1.1}$$

$$\sum_{\substack{n_{i1}+\dots+n_{ik}=n_i \\ i=1,\dots,m}} \prod_{j=1}^{k} P^{\langle x_j\rangle}(\hat{x}_t[A_i]=n_{ij}, i=1,\dots,m)$$

for all $t \in T$, $\hat{x} = \langle x_1,\ldots,x_k\rangle \in \hat{X}$, $k > 0$, $n_i \in N$, and every decomposition $\{A_1,\ldots,A_m\}$ of X with $A_i \in \underline{A}$, $i = 1,\ldots,m$, $m > 0$. Such a process is called a Markov branching process. For questions of existence and construction see [16], [20].

If for some $\hat{x} \in \hat{X}$ and $t \in T$, $E^{\hat{x}}\hat{x}_t[1] < \infty$, where $1(x) = 1$, then $E^{\hat{x}}\hat{x}_t[\cdot]$ is a bounded linear functional on B. If furthermore

$$\sup_{x\in X} E^{\langle x\rangle}\hat{x}_t[1] < \infty \tag{1.2}$$

then $E^{\langle\cdot\rangle}\hat{x}_t[\cdot]: B \to B$ is a bounded linear operator, and if (1.2) holds for $s,t \in T$, then

$$E^{\langle x\rangle}\hat{x}_{t+s}[\eta] = E^{\langle x\rangle}\hat{x}_t[E^{\langle\cdot\rangle}\hat{x}_s[\eta]] \quad (\eta \in B)$$

is an immediate consequence of (1.1) and the Markov property.

We now define our general model by the following additional structure:

(M) The first moment semigroup $\{E^{\langle\cdot\rangle}\hat{x}_t[\cdot]\}_{t\in T}$ exists and can be represented in the form

$$E^{\langle x\rangle}\hat{x}_t[\eta] = \rho^t\varphi^*[\eta]\varphi(x) + Q_t^{\langle x\rangle}[\eta], \quad x\in X, \ t\in T, \ \eta\in B$$

with $\rho \in]0,\infty[$, $\varphi \in B_+$ and φ^* a non-negative bounded linear functional on B such that

$$\varphi^*[\varphi] = 1,$$

$$\varphi^*[Q_t^{\langle\cdot\rangle}[\cdot]] \equiv 0, \qquad Q_t^{\langle\cdot\rangle}[\varphi] \equiv 0,$$

$$|Q_t^{\langle x\rangle}[\eta]| \le \alpha_t\varphi^*[\eta]\varphi(x), \qquad x\in X, \ \eta\in B_+, \qquad t > 0,$$

for some real-valued $\alpha: T \to [0,\infty[$ satisfying

$$\rho^{-t}\alpha_t \to 0, \quad t \to \infty .$$

Notice that (M) implies that φ^* is a measure. For convenience we take $\varphi^*[1] = 1$. Also, φ^* and φ are the left and right eigenvectors, respectively, of $E^{\langle\cdot\rangle}\hat{x}_t[\cdot]$ corresponding to the eigenvalues ρ^t. In particular, φ^* is the invariant distribution of the types and $W_t = \rho^{-t}\hat{x}_t[\varphi]$, $t \in T$, is a martingale with respect to $\underline{F}_t = \sigma(\hat{x}_s ; \ 0 \leq s \leq t)$.

We restrict ourselves to the investigation of the supercritical case $\rho > 1$. We first state the main results for $T = N$ and then give the extension to $T = R_+$. In discrete time the a.s. existence of $W = \lim_n W_n$ is immediate without further assumptions, appealing to the martingale theorem.

Theorem 1. Given (M) with $\rho > 1$,

$$\rho^{-n}\hat{x}_n[\eta] \xrightarrow{\text{a.s.}} \varphi^*[\eta]W, \quad n \to \infty ,$$

for all $\eta \in L^1_{\varphi^*}$.

The limit variable W may be degenerate at 0. The question of how properly to generalize the $x \log x$ condition known to be necessary and sufficient for non-degeneracy in the finite case presents a problem. The answer is provided by the next theorem. Let

$$I_n = \varphi^*[E^{\langle\cdot\rangle}\hat{x}_n[\varphi]\log \hat{x}_n[\varphi]], \tag{1.3}$$

so that I_n is the $x \log x$ moment of $\hat{x}_n[\varphi]$ given that the type of the original particle is distributed according to φ^*.

Theorem 2. Either $I_n < \infty$ for all $n > 0$, or $I_n = +\infty$ for all $n > 0$. If $I_1 < \infty$, then $E^{\langle x \rangle} W = \varphi(x)$ $\forall x \in X$. If $I_1 = +\infty$, then $W \equiv 0$ $[P^{\langle x \rangle}]$ $\forall x \in X$.

Let us now turn to $T = R_+$. In order to ensure the a.s. existence of $W = \lim_{t \to \infty} W_t$ we have to assume separability of $\{\hat{x}_t[\varphi], P^{\hat{x}}\}$. The continuous time version of Theorem 2 follows immediately from the discrete time version. As regards Theorem 1, the proof for discrete time is easily adapted to show that

$$\rho^{-t} \hat{x}_t[\eta] \xrightarrow{P} \varphi^*[\eta] W, \quad t \to \infty, \quad \eta \in L^1_{\varphi^*} \quad . \tag{1.4}$$

Also,

$$\rho^{-n\varepsilon} \hat{x}_{n\varepsilon}[\eta] \xrightarrow{a.s.} \varphi^*[\eta] W, \quad N \ni n \to \infty, \quad \varepsilon > 0, \quad \eta \in L^1_{\varphi^*} \tag{1.5}$$

is immediate without further assumptions. But the passage from this a.s. convergence of skeletons to a.s. convergence as $t \to \infty$ continuously is a non-trivial problem, which has been considered before in various settings ([2], [14][1)], [17]). A simple and natural situation is the following:

Theorem 1'. Let X be a separable metric space, A the topological Borel algebra, and $\{\hat{x}_t, P^{\hat{x}}\}$ right-continuous, satisfying (M) with $\rho > 1$. If $\vartheta \in B_+$ is lower semicontinuous a.e. $[\varphi^*]$ and

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1) In Theorem 2 and Corollary 2.1 of [13] it should read $\xi = \vartheta\zeta$ and $\xi = \varphi\zeta$, respectively, where $\zeta \in B$.

$$\rho^{-t}\hat{x}_t[\vartheta] \xrightarrow{a.s.} \varphi^*[\vartheta]W, \quad t \to \infty \tag{1.6}$$

then

$$\rho^{-t}\hat{x}_t[\vartheta\eta] \xrightarrow{a.s.} \varphi^*[\vartheta\eta]W, \quad t \to \infty, \tag{1.7}$$

for every $\eta \in B$ which is continuous a.e. $[\varphi^*]$.

The role of the various assumptions will become transparent from the proofs in §2. We always have (1.6) for $\vartheta = \varphi$, of course, but if $\inf_x \varphi(x) = 0$, as is the case for branching diffusions with absorbing barriers, this is unsatisfactory since one would like to describe also, for example, the asymptotic behaviour of $\hat{x}_t[1]$, the size of the population at time t. To deal with this case we need additional structure and we return to the problem in connection with our branching diffusion model in §4.

We conclude with a theorem on the existence of moments of W and rates of convergence. Theorem 2 suggests that corresponding results from the finite case ([5], [7], [1]) can be generalized to the present context by carrying conditions on the offspring distribution into conditions on

$$F^\delta(y) = \varphi^*[P^{\langle\cdot\rangle}(\hat{x}_\delta[\varphi] \le y)], \quad \delta \in T \setminus \{0\}. \tag{1.8}$$

Theorem 3. Let $\delta > 0$. If $\int_0^\infty y^p dF^\delta(y) < \infty$ for some p with $1 < p < 2$, then

$$E^{\hat{x}}W^p < \infty \text{ and } W - W_n = o(\rho^{-n/q}) \qquad [P^{\hat{x}}]$$

where $1/p + 1/q = 1$. Also, if $\int_0^\infty y(\log^+ y)^{\alpha+1} dF^\delta(y) < \infty$ for some $\alpha > 0$, then

$$E^{\hat{x}} W(\log^+ W)^{\alpha} < \infty \quad \underline{\text{and}} \quad W - W_n = o(n^{-\alpha}) \qquad [P^{\hat{x}}] \, .$$

We shall omit the proof. The convergence rates are obtained by combining the methods of the present paper and of [1]. For the existence of moments our method is different from the approach in the literature ([5], [7]) and will appear elsewhere.

§2. General model: Proofs

The branching property (1.1) implies that for every $\delta \in T \setminus \{0\}$ there exists a process $\{\hat{y}_t, P^{\hat{y}}_\delta\}$ in $(\hat{X}, \underline{\hat{A}})$ which is equivalent to $\{\hat{x}_t, P^{\hat{x}}\}$ and has the following property: There exists an increasing family $\{\underline{G}_k\}_{k\in N}$ of σ-algebras such that for every $\underline{A}$-measurable η and all $n,m \in N$

$$\hat{y}_{(n+m)\delta}[\eta] = \sum_{i=1}^{\hat{y}_{n\delta}[1]} \hat{y}^{n\delta,i}_{(n+m)\delta}[\eta] \qquad [P^{\hat{y}}_\delta]$$

where the $\hat{y}^{n\delta,i}_{(n+m)\delta}$; $i = 1,\ldots,\hat{y}_{n\delta}[1]$, are $\underline{G}_{n+m}$-measurable, independent conditioned upon $\underline{G}_n$, and satisfy

$$P^{\hat{y}}_\delta(\hat{y}^{n\delta,i}_{(n+m)\delta} \in \hat{A} \mid G_n) = P_\delta^{\langle y^i_{n\delta}\rangle}(\hat{y}_{m\delta} \in \hat{A}), \quad \hat{A} \in \underline{\hat{A}} ,$$

with $\hat{y}_{n\delta} = \langle \ldots, y^i_{n\delta}, \ldots \rangle$. Hence it does not lead to a loss in generality if for any fixed δ such a representation is used for $\{\hat{x}_t, P^{\hat{x}}\}$ itself.

Where it is unambiguous, we shall write P, E instead of $P^{\hat{x}}, E^{\hat{x}}$.

Our plan for the proofs is motivated by the fact that if the $x \log x$ condition fails to hold, we need $W = 0$ a.s. in our proof of Theorem 1. Hence Theorem 2 will be proved first.

Here and in §4 it will be convenient to work with the function

$$\log^* x = \begin{cases} x/e, & 0 \le x \le e , \\ \log x, & e < x < \infty . \end{cases}$$

We summarize some of the properties of $\log^*$:

Lemma 1. $x \log^* x$ is non-negative, non-decreasing and convex. If $S = X_1 + \ldots + X_N$ is the sum of N independent non-negative random variables,

$$(2.1) \qquad ES\log^* S \leq ES\log^* ES + \sum_{i=1}^{N} EX_i \log^* X_i \ .$$

Proof: The first part of the lemma is immediate. By the inequality $\log^*(a+b) \leq \log^* a + \log^* b$, $a, b \geq 0$,

$$E\,S \log^* S = E \sum_{i=1}^{N} X_i \log^* \sum_{j=1}^{N} X_j \leq$$

$$\sum_{i=1}^{N} \{EX_i \log^* \sum_{j \neq i} X_j + EX_i \log^* X_i\} \leq \text{(Jensen's inequality)}$$

$$\sum_{i=1}^{N} \{EX_i \log^* \sum_{j \neq i} EX_j + EX_i \log^* X_i\} \leq ES\log^* S + \sum_{i=1}^{N} EX_i \log^* X_i . \qquad \square$$

We shall use (M) in the form

$$(2.2) \qquad c_m^- \rho^m \varphi(x) \varphi^*[\eta] \leq E^{\langle x \rangle} \hat{x}_m[\eta] \leq c_m^+ \rho^m \varphi(x) \varphi^*[\eta],$$

$$m = 1, 2, \ldots, \qquad 0 \leq \eta \in L^1_{\varphi^*}, \quad c_m^- \to 1, \quad c_m^+ \to 1 \ (m \to \infty)$$

with c_m^-, c_m^+ independent of x, η. This is immediate for η bounded, and the extension to $L^1_{\varphi^*}$ follows by monotone convergence.

Proof of the first assertion of Theorem 2: Let

$$(2.3) \qquad \iota_n^*(x) = E^{\langle x \rangle} \hat{x}_n[\varphi] \log^* \hat{x}_n[\varphi], \quad I_n^* = \varphi^*[\iota_n^*] \ .$$

We may replace I_n by I_n^*. By convexity and the martingale property I_n^* is non-decreasing in n, so that it suffices to prove

that $I_n^* < \infty$, $n > 0$, implies that $I_{2n}^* < \infty$. Letting $N = \hat{x}_n[1]$, $X_i = \hat{x}_{2n}^{n,i}[\varphi]$, $S = \hat{x}_{2n}[\varphi]$ it follows from (2.1), (2.2) that

$$\iota_{2n}^*(x) = E^{\langle x\rangle}E(\hat{x}_{2n}[\varphi]\log^*\hat{x}_{2n}[\varphi]|F_n) \leq$$

$$E^{\langle x\rangle}\{\rho^n\hat{x}_n[\varphi]\log^*\rho^n\hat{x}_n[\varphi] + \hat{x}_n[\iota_n^*]\} \leq c_1 + c_2\iota_n^*(x) + c_3I_n^*$$

for suitable constants c_1, c_2, c_3. Integration with respect to φ^* completes the proof. □

The next lemma presents a key step in the proofs of Theorem 1 and Theorem 2 as well as in the transition from discrete to continuous time here and in §4.

Lemma 2. Let $\delta \in T\setminus\{0\}$ and let $Y_{n,i}^\delta$, $Z_{n,i}^\delta$; $n = 0,1,\ldots$, $i = 1,\ldots,\hat{x}_{n\delta}[1]$ be random variables such that $0 \leq Y_{n,i}^\delta \leq Z_{n,i}^\delta$, the $Y_{n,i}^\delta$'s are independent conditioned upon $F_{n\delta}$ and that the distribution $G_{\langle x_i\rangle}^\delta$ of $Z_{n,i}^\delta$ depends only on the type x_i of the i^{th} particle alive at time $n\delta$. Define

$$\tilde{Y}_{n,i}^\delta = Y_{n,i}^\delta 1_{\{Z_{n,i}^\delta \leq \rho^{n\delta}\}}, S_n^\delta = \rho^{-n\delta}\sum_{i=1}^{\hat{x}_{n\delta}[1]} Y_{n,i}^\delta, \tilde{S}_n^\delta = \rho^{-n\delta}\sum_{i=1}^{\hat{x}_{n\delta}[1]} \tilde{Y}_{n,i}^\delta .$$

Then (M), $\rho > 1$, and $\varphi^*[\int_0^\infty y dG_{\langle\cdot\rangle}^\delta(y)] < \infty$ imply that

$$\sum_{n=0}^{\infty} P(S_n^\delta \neq \tilde{S}_n^\delta) < \infty \tag{2.4}$$

$$\sum_{n=0}^{\infty} \mathrm{Var}\{\tilde{S}_n^\delta - E(\tilde{S}_n^\delta|F_{n\delta})\} < \infty . \tag{2.5}$$

In particular

$$(2.6) \qquad S_n^\delta - E(\mathfrak{S}_n^\delta | \underline{F}_{n\delta}) \xrightarrow{a.s.} 0, \quad n \to \infty \ .$$

Proof: Let

$$\xi_n^0(x) = \int_{\rho^{n\delta}}^{\infty} dG^\delta_{\langle x \rangle}(y), \quad \xi_n^2(x) = \int_0^{\rho^{n\delta}} y^2 dG^\delta_{\langle x \rangle}(y), \quad G^\delta(y) = \varphi^*[G^\delta_{\langle \cdot \rangle}(y)] \ .$$

By assumption the distribution G^δ has finite mean, and we get

$$\sum_{n=0}^{\infty} P(S_n^\delta \neq \mathfrak{S}_n^\delta) \leq \sum_{n=0}^{\infty} E\{ \sum_{i=1}^{\hat{x}_{n\delta}[1]} P(Z^\delta_{n,i} > \rho^{n\delta} | \underline{F}_{n\delta}) \} = \sum_{n=0}^{\infty} E\hat{x}_{n\delta}[\xi_n^0] \leq$$

$$c \sum_{n=0}^{\infty} \rho^{n\delta} \varphi^*[\xi_n^0] = c \sum_{n=0}^{\infty} \rho^{n\delta} \int_{\rho^{n\delta}}^{\infty} dG^\delta(y) \leq c \int_0^{\infty} y dG^\delta(y) < \infty,$$

$$\sum_{n=0}^{\infty} \mathrm{Var}\{\mathfrak{S}_n^\delta - E(\mathfrak{S}_n^\delta | \underline{F}_{n\delta})\} = \sum_{n=0}^{\infty} E\mathrm{Var}(\mathfrak{S}_n^\delta | \underline{F}_{n\delta}) \leq$$

$$\sum_{n=0}^{\infty} \rho^{-2n\delta} (E \sum_{i=1}^{\hat{x}_{n\delta}[1]} E(\mathfrak{Y}^\delta_{n,i}{}^2 | \underline{F}_{n\delta})) \leq \sum_{n=0}^{\infty} \rho^{-2n\delta} E\hat{x}_{n\delta}[\xi_n^2] \leq$$

$$c \sum_{n=0}^{\infty} \rho^{-n\delta} \varphi^*[\xi_n^2] = c \sum_{n=0}^{\infty} \rho^{-n\delta} \int_0^{\rho^{n\delta}} y^2 dG^\delta(y) \leq c \int_0^{\infty} y dG^\delta(y) < \infty \ .$$

(2.5) implies by standard estimates that $\mathfrak{S}_n^\delta - E(\mathfrak{S}_n^\delta | \underline{F}_{n\delta}) \xrightarrow{a.s.} 0$, so that (2.6) follows by (2.4). □

Remark If we drop the summation over n and replace $n \in N$ with $t \in [0,\infty[$, the estimates above show that at least $P(S_t^\delta \neq \mathfrak{S}_t^\delta) \to 0$, $\mathrm{Var}(\mathfrak{S}_t^\delta - E(\mathfrak{S}_t^\delta | \underline{F}_{t\delta})) \to 0$, $S_t^\delta - E(\mathfrak{S}_t^\delta | \underline{F}_{t\delta}) \xrightarrow{P} 0$, $t \to \infty$.

We are now prepared to complete the proof of Theorem 2. The idea is to exploit systematically the martingale property of $\{W_n\}_{n\in N}$ or rather of $\{W_{n\delta}\}_{n\in N}$, where δ is a large integer to be determined later. Our method is different from that used for a finite set of types in [18], [4]. We shall use the set-up of Lemma 2 with $Y^{\delta}_{n,i} = Z^{\delta}_{n,i} = \hat{x}^{n\delta,i}_{(n+1)\delta}[\varphi]$. Then

$$S^{\delta}_n = \frac{1}{\rho^n} \sum_{i=1}^{\hat{x}_{n\delta}[1]} \hat{x}^{n\delta,i}_{(n+1)\delta}[\varphi] = \rho^{\delta} W_{(n+1)\delta}, \quad \text{and we let}$$

$$\tilde{W}_{(n+1)\delta} = \rho^{-\delta}\tilde{S}^{\delta}_n = \frac{1}{\rho^{(n+1)\delta}} \sum_{i=1}^{\hat{x}_{n\delta}[1]} Y^{\delta}_{n,i} 1_{\{Y^{\delta}_{n,i} \le \rho^{n\delta}\}},$$

$$\xi_{n,\delta}(x) = E^{\langle x\rangle}\hat{x}_{\delta}[\varphi] 1_{\{\hat{x}_{\delta}[\varphi] > \rho^n\}}, \tag{2.7}$$

$$\epsilon_{n,\delta} = \frac{1}{\rho^{(n+1)\delta}} \hat{x}_{n\delta}[\xi_{n\delta,\delta}] \quad \text{so that}$$

$$E(\tilde{W}_{(n+1)\delta}|\underline{F}_{n\delta}) = W_{n\delta} - E(W_{(n+1)\delta} - \tilde{W}_{(n+1)\delta}|\underline{F}_{n\delta}) = \tag{2.8}$$

$$W_{n\delta} - \frac{1}{\rho^{(n+1)\delta}} \sum_{i=1}^{\hat{x}_{n\delta}[1]} E(Y^{\delta}_{n,i} 1_{\{Y^{\delta}_{n,i} > \rho^{n\delta}\}}|\underline{F}_{n\delta}) = W_{n\delta} - \epsilon_{n,\delta}.$$

From Lemma 2 we immediately get

Lemma 3. (M), $\rho > 1$, implies that

$$\sum_{n=0}^{\infty} P(W_{(n+1)\delta} \neq \tilde{W}_{(n+1)\delta}) < \infty \tag{2.9}$$

and that

$$\sum_{n=0}^{\infty} \{\tilde{W}_{(n+1)\delta} - W_{n\delta} + \epsilon_{n,\delta}\} \text{ converges a.s. and in } L^1. \tag{2.10}$$

In fact, (2.9) is clear from (2.4), and (2.10) follows from (2.5) and the convergence theorem for L^2-bounded martingales, if we observe that the terms of the series in (2.10) are martingale increments by (2.8).

Lemma 4. Let $\xi_{n,\delta}$ be defined by (2.7). Then for any $m, \delta > 0$, $I_\delta < \infty$ if and only if $\sum_{n=0}^{\infty} \varphi^*[\xi_{nm,\delta}] < \infty$.

Proof: Note that (cf. (1.8))

$$\varphi^*[\xi_{nm,\delta}] = \int_{\rho^{nm}}^{\infty} y dF^\delta(y), \quad I_\delta = \int_0^\infty y \log y \, dF^\delta(y). \qquad \square$$

Lemma 5. For an appropriate choice of δ there are constants $c_1, c_2 > 0$ such that $\xi_{n,\delta}(x) \geq c_1 \varphi(x) \varphi^*[\xi_{n,1}]$ and thus

$$\varepsilon_{n,\delta} \geq c_2 W_{n\delta} \varphi^*[\xi_{n\delta,1}] \tag{2.11}$$

Proof: Let $A = \{\hat{x}_\delta[\varphi] > \rho^n\}$, $A_i = \{\hat{x}_\delta^{\delta-1,i}[\varphi] > \rho^n\}$. Since $A_i \subseteq A$,

$$\xi_{n,\delta}(x) = E^{\langle x \rangle} E(\hat{x}_\delta[\varphi] 1_A | \underline{F}_{\delta-1}) =$$

$$E^{\langle x \rangle} E(\sum_{i=1}^{\hat{x}_{\delta-1}[1]} \hat{x}_\delta^{\delta-1,i}[\varphi] 1_A | \underline{F}_{\delta-1}) \geq E^{\langle x \rangle} E(\sum_{i=1}^{\hat{x}_{\delta-1}[1]} \hat{x}_\delta^{\delta-1,i}[\varphi] 1_{A_i} | \underline{F}_{\delta-1}) =$$

$$E^{\langle x \rangle} \hat{x}_{\delta-1}[\xi_{n,1}] \geq \rho^{\delta-1} c_{\delta-1}^- \varphi(x) \varphi^*[\xi_{n,1}] \quad \text{(cf. (2.2))},$$

and we need only to take δ with $c_{\delta-1}^- > 0$. (2.11) is now immediate from the definitions. $\square$

Proof of Theorem 2, completed: Suppose first $I_1 < \infty$. From (2.2), Lemma 4, and the definition of $\epsilon_{n,\delta}$ we get

$$\sum_{n=0}^{\infty} E\epsilon_{n,1} \leq c \sum_{n=0}^{\infty} \varphi^*[\xi_{n,1}] < \infty .$$

Therefore we have L^1-convergence of $\Sigma\epsilon_{n,1}$ by positivity and of $\Sigma\{\widetilde{W}_{n+1} - W_n\}$ by (2.10) with $\delta = 1$. Since $\widetilde{W}_{n+1} \leq W_{n+1}$, we get for any N

$$E^{\langle x\rangle}W = E^{\langle x\rangle}(W_0 + \sum_{n=0}^{\infty}\{W_{n+1} - W_n\}) \geq$$

$$E^{\langle x\rangle}(W_0 + \sum_{n=0}^{N}\{W_{n+1} - W_n\} + \sum_{n=N+1}^{\infty}\{\widetilde{W}_{n+1} - W_n\}) =$$

$$\varphi(x) + 0 + E^{\langle x\rangle}(\sum_{n=N+1}^{\infty}\{\widetilde{W}_{n+1} - W_n\}) .$$

As $N \to \infty$, the last term tends to 0, so that $E^{\langle x\rangle}W \geq \varphi(x)$. The converse inequality is immediate from Fatou's lemma, since $E^{\langle x\rangle}W_n = \varphi(x)$.

Next suppose that $I_1 = +\infty$. By (2.9), the Borel-Cantelli lemma, and (2.10) we have a.s. convergence of $\Sigma\{W_{(n+1)\delta} - W_{n\delta} + \epsilon_{n,\delta}\}$ and therefore, since W exists, of $\Sigma\epsilon_{n,\delta}$. Let $W^- = \inf_n W_{n\delta}$. Then by Lemmata 4 and 5

$$\infty > \sum_{n=0}^{\infty}\epsilon_{n,\delta} \geq c_2 W^- \sum_{n=0}^{\infty}\varphi^*[\xi_{n\delta,1}] = +\infty \quad \text{a.s. on} \quad \{W^- > 0\}$$

which is only possible if $P^{\langle x\rangle}(W > 0) = P^{\langle x\rangle}(W^- > 0) = 0$. □

We now proceed to the proof of Theorem 1. The idea is quite simple and becomes transparent if we set $\eta_n = \eta$ in the next two lemmata. However, this identification would lead us to Theorem 1 for $|\eta| \leq c\varphi$ only. The added generality of Lemma 6 is needed in order to deal with $\eta \in L^1_{\varphi^*}$.

Lemma 6. Let $\{\eta_n\}$ be a sequence of averaging functions such that $0 \leq \eta_n \leq \eta$ for some $\eta \in L^1_{\varphi^*}$. Define for any m

$$Y^1_{n,i} = \hat{x}^{n,i}_{n+m}[\eta_{n+m}], \qquad Z^1_{n,i} = \hat{x}^{n,i}_{n+m}[\eta] \ .$$

Then (M), $\rho > 1$, and the assumption

$$(2.12) \quad \delta_{n,m} = \frac{1}{\rho^n} \sum_{i=1}^{\hat{x}_n[1]} E(Y^1_{n,i} 1_{\{Z^1_{n,i} > \rho^n\}} | \underline{F}_n) \xrightarrow{a.s.} 0, \quad n \to \infty, \quad \forall m$$

imply

$$(2.13) \qquad \hat{x}_n[\eta_n]/\rho^n - \varphi^*[\eta_n]W \xrightarrow{a.s.} 0, \quad n \to \infty \ .$$

Proof: In the notation of Lemma 2 with $\delta = 1$,

$$\hat{x}_{n+m}[\eta_{n+m}]/\rho^{n+m} = S^1_n/\rho^m, \delta_{n,m} = \rho^m E(S^1_n - \tilde{S}^1_n | \underline{F}_n) \ .$$

Also, by (2.2)

$$c^-_m \rho^m \varphi^*[\eta_{n+m}]W_n \leq E(S^1_n | \underline{F}_n) \leq c^+_m \rho^m \varphi^*[\eta_{n+m}]W_n \ .$$

Using (2.6) and (2.12) we get

$$\limsup_n \left\{ \hat{x}_n[\eta_n]/\rho^n - \varphi^*[\eta_n]W \right\} =$$

$$\lim_n \sup\{\hat{x}_{n+m}[\eta_{n+m}]/\rho^{n+m} - \varphi^*[\eta_{n+m}]W\} =$$

$$\lim_n \sup\{S_n^1/\rho^m - \varphi^*[\eta_{n+m}]W\} =$$

$$\lim_n \sup\{E(S_n^1|\underline{F}_n)/\rho^m - \varphi^*[\eta_{n+m}]W\} \leq$$

$$\lim_n \sup\ \varphi^*[\eta_{n+m}]\{c_m^+ W_n - W\} \leq \varphi^*[\eta]\{c_m^+ - 1\}W \quad .$$

Letting $m \to \infty$, it follows that the lim sup of the left-hand side of (2.13) is ≤ 0. The inequality for lim inf is obtained similarly. □

Remark. If we replace $n \in N$ with $t \in [0,\infty[$, then $E\delta_{t,m} \leq \rho^t \int_t^\infty y dG^1(y)$, where G^1 is as in the proof of Lemma 2. This shows $\delta_{t,m} \xrightarrow{P} 0$, $t \to \infty$. Taking $\eta_n = \eta$ and using the remark following the proof of Lemma 2, we can repeat the argument with a.s. convergence replaced by convergence in probability to get (1.4).

Lemma 7. If we can take $\eta = c\varphi$, $c \geq 0$, in Lemma 6, then (2.13) holds, assuming only (M), $\rho > 1$.

Proof: We can assume $c = 1$. Then by (2.7)

$$0 \leq \delta_{n,m} \leq \rho^{-n}\hat{x}_n[\xi_{n,m}] \leq \rho^m W_n \quad .$$

Thus by Theorem 2, (2.12) holds if $I_m = +\infty$, and otherwise Lemma 4 implies

$$\sum_{n=0}^\infty E\delta_{n,m} \leq c^* \sum_{n=0}^\infty \varphi^*[\xi_{n,m}] < \infty \text{ and thus (2.12).} \quad \square$$

Proof of Theorem 1: We take $\eta_n = \eta$ in Lemma 6 and have to prove (2.12), that is $\delta_{n,m} = \rho^{-n}\hat{x}_n[\tilde{\eta}_n] \xrightarrow{a.s.} 0$, where $\tilde{\eta}_n(x) = E^{\langle x\rangle}\hat{x}_m[\eta]1_{\{\hat{x}_m[\eta]>\rho^n\}}$. But by (2.2) $\{\tilde{\eta}_n\}$ satisfies the assumption of Lemma 7 with $c = c_m^+\rho^m\varphi^*[\eta]$ so that by (2.13)

$$\limsup_n \delta_{n,m} = \limsup_n \varphi^*[\tilde{\eta}_n]W = 0 ,$$

where we have used the dominated convergence theorem for the last equality. □

We conclude this section by giving the transition from discrete to continuous time, i.e. the proof of Theorem 1'. Define for $\epsilon, \delta > 0$, $U \subseteq X$, $\vartheta \in B_+$

$$U^\epsilon(x) = \{y \in U: \vartheta(y) \geq (1+\epsilon)^{-1}\vartheta(x)\},$$

$$\xi_U^{\delta,\epsilon}(x) = P^{\langle x\rangle}(\hat{x}_t \in U^\epsilon(x) \forall t \in [0,\delta]) .$$

Lemma 8. Suppose that for some $\epsilon > 0$

(2.14) $$\xi_U^{\delta,\epsilon} \uparrow 1_U \text{ a.e. } [\varphi^*], \quad \delta \downarrow 0 .$$

Then

(2.15) $$\liminf_{t\to\infty} \rho^{-t}\hat{x}_t[\vartheta 1_U] \geq \varphi^*[\vartheta 1_U]W .$$

Proof: Consider the i^{th} particle alive at time $n\delta$ with type x_i, and let

$$Y_{n,i}^{\delta,\epsilon} = (1+\epsilon)^{-1}\vartheta(x_i)1_{\{\hat{x}_t^{n\delta,i}\in U^\epsilon(x_i)\forall t \in [n\delta,(n+1)\delta]\}} .$$

Then

$$\hat{x}_t[\vartheta 1_U] \geq \sum_{i=1}^{\hat{x}_{n\delta}[1]} Y_{n,i}^{\delta,\varepsilon} \qquad \forall t \in [n\delta,(n+1)\delta].$$

With $Z_{n,i}^{\delta,\varepsilon} = \vartheta(x_i)$, (2.6) and (1.5) give

$$\liminf_{t\to\infty} \rho^{-t}\hat{x}_t[\vartheta 1_U] \geq \rho^{-\delta}\liminf_{n\to\infty} \rho^{-n\delta} \sum_{i=1}^{\hat{x}_{n\delta}[1]} Y_{n,i}^{\delta,\varepsilon} =$$

$$\rho^{-\delta}\liminf_{n\to\infty} \rho^{-n\delta} \sum_{i=1}^{\hat{x}_{n\delta}[1]} E(Y_{n,i}^{\delta,\varepsilon}|\underline{F}_{n\delta}) =$$

$$\rho^{-\delta}\liminf_{n\to\infty} \rho^{-n\delta}\hat{x}_{n\delta}[(1+\varepsilon)^{-1}\vartheta\xi_U^{\delta,\varepsilon}] = \rho^{-\delta}\varphi^*[(1+\varepsilon)^{-1}\vartheta\xi_U^{\delta,\varepsilon}]W \quad .$$

(2.15) follows from (2.14) by letting $\delta \to 0$, $\varepsilon \to 0$ in that order . □

Lemma 9. Suppose X is topological, A the Borel σ-algebra, $(\hat{x}_t, P^{\hat{x}})$ right-continuous. Also, let $\rho^{-t}\hat{x}_t[\vartheta] \xrightarrow{a.s.} \varphi^*[\vartheta]W$ for some $\vartheta \in B_+$, l.s.c.a.e. $[\varphi^*]$. Then for any $U \subseteq X$ whose boundary ∂U has φ^*-measure 0,

$$\rho^{-t}\hat{x}_t[\vartheta 1_U] \xrightarrow{a.s.} \varphi^*[\vartheta 1_U]W, \quad t \to \infty \tag{2.16}$$

Proof: If x is in the interior of U, our assumptions imply that $\xi_U^{\delta,\varepsilon}(x) \uparrow 1$ as $\delta \downarrow 0$, so that (2.15) holds. Since $\partial U = \partial U^c$, also $\limsup_{t\to\infty} \rho^{-t}\hat{x}_t[\vartheta 1_U] = \varphi^*[\vartheta]W - \liminf_{t\to\infty} \rho^{-t}\hat{x}_t[\vartheta 1_{U^c}] \leq \varphi^*[\vartheta 1_U]$, completing the proof. □

Proof of Theorem 1': The case $\varphi^*[\vartheta] = 0$ is trivial, and also (1.7) is obvious on $\{W = 0\}$. On $\{W > 0\}$, the random probability

measure $\mu_t[\eta] = \hat{x}_t[\vartheta\ \eta]/\hat{x}_t[\vartheta\ ]$ is well-defined and for each continuity set U of $\mu[\eta] = \varphi^*[\vartheta\eta]/\varphi^*[\vartheta]$, $\mu_t[1_U] \xrightarrow{a.s.} \mu[1_U]$ by (2.16). Taking an appropriate denumerable class of such U's, Theorem 2.2 of [6] shows that μ_t converges weakly to μ for almost all realizations of the process, completing the proof ([6]). □

§3. Branching diffusions: Preliminaries and representation of the first moment semi-group.

We now discuss our theory in terms of branching diffusions. The principal mathematical difficulties that arise in our context are present already with a one-dimensional diffusion. For greater clarity we therefore restrict ourselves to this case. However, all results and proofs of this and the following section can be formulated with n-dimensional diffusions, and we shall do this in the more comprehensive framework of a future publication.

Let $X \subset R$ be a bounded interval with end-points α, β. The interval may be closed, half-open or open. Denote by C^n the set of all n times continuously differentiable functions on the closure $[\alpha,\beta]$ of X. Let $\{\hat{x}_t, P^{\hat{x}}\}$ be the Markov branching process determined ([16],[20]) by the following data:

(a) The <u>diffusion process</u> (x_t, P^x) on X defined by the differential generator of its transition semigroup,

$$Au = a\frac{d^2}{dx^2}u + b\frac{d}{dx}u, \quad u \in D(A),$$

where

$$a \in C^2,\ b \in C^1,\ \inf_{x\in X} a(x) > 0, \tag{3.1}$$

and $D(A)$ is the set of all $u \in C^2$ satisfying the separated endpoint conditions

$$\gamma_\alpha u(\alpha) + \gamma'_\alpha u'(\alpha) = 0, \qquad \gamma_\beta u(\beta) + \gamma'_\beta u'(\beta) = 0,$$

$$\gamma_\alpha, \gamma'_\alpha, \gamma_\beta, \gamma'_\beta \in \mathbb{R}, \qquad (\gamma_\alpha, \gamma'_\alpha) \neq (0,0), \qquad (\gamma_\beta, \gamma'_\beta) \neq (0,0).$$

Here $\gamma_\alpha \neq 0$, $\gamma'_\alpha = 0$ corresponds to absorption at α and $\gamma_\alpha = 0$, $\gamma'_\alpha \neq 0$ to reflection at α and correspondingly for β.

(b) The termination density

$$k \in C^2, \quad k \geq 0. \tag{3.2}$$

(c) The local branching law

$$\pi(x,\hat{A}) = \sum_{n\neq 1} 1_{\hat{A}}(\langle \underbrace{x,\ldots,x}_{n} \rangle)p_n(x) \qquad (\hat{A} \in \hat{\underline{A}})$$

$$p_n \in B_+, \ n \in \mathbb{N}\setminus\{1\}, \ \sum_{n\neq 1} p_n = 1$$

with

$$m = \sum_{n\neq 1} n\, p_n \in C^2. \tag{3.3}$$

The process $\{\hat{x}_t, P^{\hat{x}}\}$ is constructed according to the following intuitive picture: All particles move independently, each according to (x_t, P^x). Branching of a particle which is at the point $x \in X$ at time t occurs in $[t, t+\Delta]$ with probability $k(x)\Delta + o(\Delta)$. At the point x and time of branching a particle is replaced according to $\pi(x,\cdot)$ by a (possibly empty) population of new particles.

Condition (3.3) is more than enough to guarantee that $(\hat{x}_t, P^{\hat{x}})$ is conservative ([20]).

Theorem 4. The process $\{\hat{x}_t, P^{\hat{x}}\}$ constructed from (a),(b),(c) has the property (M) with $\varphi \in D(A)$, $\varphi^*[\eta] = \int_\alpha^\beta \eta(x)\varphi(x)r(x)dx$, $0 < c \leq r(x) \in C^2$.

Proof: The diffusion process is constructable as a conservative process either on X, when X is compact (no absorption), or

on $X' = X \cup \{\partial\}$, when X is noncompact (absorption). Here X' is the one-point compactification of X, with ∂ serving as trap. Define $C_0 = C^0$ if X is compact and $C_0 = \{\xi \in C^0 : \xi(x) \to 0$ as $x \to \partial\}$ otherwise. Then the transition semigroup $\{T_t\}$ of (x_t, P^x) satisfies $T_t C_0 \subseteq C_0$, $t \geq 0$, and is strongly continuous on C_0. In conjunction with $k, m \in C^0$ this implies not only $E^{\langle\cdot\rangle}\hat{x}_t[1] \in B_+ \ \forall t \geq 0$, but also that $\{E^{\langle\cdot\rangle}\hat{x}_t[\cdot]\}_{t \geq 0}$ is a strongly continuous semigroup on C_0 with differential generator

$$Lv = Av + k(m-1)v, \quad v \in D(L) = D(A),$$

cf. [16], slightly adapted.

Consider now the eigenvalue problem

$$Lv = \lambda v, \quad v \in D(A).$$

Since $a, b, k, m \in C^0$ and $\inf_x a(x) > 0$, multiplication by

$$p(x) = \exp\{\int_\alpha^x \frac{b(y)}{a(y)}\, dy\}$$

leads to the regular Sturm-Liouville problem

$$(pv')' + (q - \lambda r)v = 0, \quad v \in D(A),$$

$$q = k(m-1)p/a, \quad r = p/a.$$

As is well-known, see e.g. [8], Ch. 8, there exists a sequence of real eigenvalues

$$\lambda_0 > \lambda_1 > \lambda_2 > \ldots \downarrow -\infty \tag{3.4}$$

and a complete system of eigenfunctions $\{v_\nu\}$, v_ν corresponding to λ_ν, such that

$$\int_\alpha^\beta v_\nu(x)v_\mu(x)r(x)dx = \delta_{\nu\mu}.$$

That is, for $\xi \in D(A)$

$$E^{\langle x\rangle}\hat{x}_t[\xi] = \sum_{\nu=0}^{\infty} e^{\lambda_\nu t} v_\nu^*[\xi]v_\nu(x), \qquad t > 0, \tag{3.5}$$

where

$$v_\nu^*[\xi] = \int_\alpha^\beta \xi(x)v_\nu(x)r(x)dx.$$

Moreover, v_ν has exactly ν zeros in $]\alpha,\beta[$, i.e. we can choose

$$v_0(x) > 0, \quad x \in]\alpha, \beta[, \tag{3.6}$$

and know by unicity that

$$(v_0(\alpha), v_0'(\alpha)) \neq (0,0), \quad (v_0(\beta), v_0'(\beta)) \neq (0,0). \tag{3.7}$$

By (3.1)-(3.3) we have $p, r \in C^2$, and we can use Liouville's substitution

$$v(x) = (p(x)r(x))^{-1/4}w(y), \quad y = \int_\alpha^x (r(z)/p(z))^{1/2}\,dz \in [0,y(\beta)]$$

to obtain the normal form

$$w'' + (\tilde{q} - \lambda)w = 0,$$

where

$$\tilde{q} = q/r + (pr)^{-1/4}\frac{d^2}{dy^2}(pr)^{1/4},$$

with regular separated endpoint conditions, generally with changed coefficients. The eigenvalues remain the same as before.

Now applying the theory of asymptotic spectral behavior of differential operators ([19]),

$$\lambda_\nu = -\left(\frac{\pi\nu}{y(\beta)}\right)^2 \left[1 + O\left(\frac{1}{\nu}\right)\right], \qquad \nu > 0, \tag{3.8}$$

$$w_\nu(y) = \left(\frac{2}{y(\beta)}\right)^{1/2} \sin\left[\sqrt{|\lambda_\nu|}\, y + c_\nu\right] + \delta_\nu(y), \tag{3.9}$$

$$\sup_{y,\nu} |\nu\, \delta_\nu(y)| < \infty, \tag{3.10}$$

$$\sup_{y,\nu} |\delta'_\nu(y)| < \infty. \tag{3.11}$$

Given (3.8) to (3.10), we can extend (3.5) first to $\xi \in C_0$, using the Stone-Weierstrass theorem, and then to $\xi \in B$, using the fact that $E^{\langle x\rangle}\hat{x}_t[1_A]$ and $v^*_\nu[1_A]$ are σ- additive in $A \in \underline{A}$. With (3.6), (3.8), (3.9), (3.10) and, if $w_0(0) = 0$ or $w_0(y(\beta)) = 0$, also (3.7), (3.11), and L'Hospital's rule

$$\sup_x \left|\frac{v_\nu(x)}{v_0(x)}\right| = \sup_y \left|\frac{w_\nu(y)}{w_0(y)}\right| = O(\nu). \tag{3.12}$$

Since $v_0 \geq 0$, $r \geq 0$, (3.12) implies

$$|v^*_\nu[\xi]| \leq O(\nu) v^*_0[|\xi|]$$

uniformly in $\xi \in B$. Hence

$$|E^{\langle x\rangle}\hat{x}_t[\xi] - e^{\lambda_0 t}\, v^*_0[\xi]\, v_0(x)| \leq \alpha_t\, v^*_0[|\xi|] v_0(x),$$

$$\alpha_t = \sum_{\nu=1}^{\infty} O(\nu^2) e^{\lambda_\nu t},$$

and by (3.4), (3.7), $e^{-\lambda_0 t}\alpha_t \to 0$, $t \to \infty$. Thus (M) with the convention $\varphi^*[1] = 1$ is satisfied with $\varphi = v^*_0[1]v_0$, $\varphi^* = (v^*_0[1])^{-1}v^*_0$, $\rho = e^{\lambda_0}$. □

§4. Branching diffusions: Limit results

The set-up is that of §3 with $\rho = e^{\lambda_0} > 1$, $W_t = \rho^{-t}\hat{x}_t[\varphi]$, $W = \lim_t W_t$.

Theorem 1" Assume in addition to the assumptions of §3 that $\rho > 1$. Then for any $\eta \in L^1_{\varphi^*}$

$$\rho^{-t}\hat{x}_t[\eta] \xrightarrow{P} \varphi^*[\eta]W, \quad t \to \infty \ ,$$

$$\rho^{-n\varepsilon}\hat{x}_{n\varepsilon}[\eta] \xrightarrow{a.s.} \varphi^*[\eta]W, \quad N \ni n \to \infty, \quad \forall \varepsilon > 0 \ .$$

If η is bounded and a.e. continuous, then

$$\rho^{-t}\hat{x}_t[\eta] \xrightarrow{a.s.} \varphi^*[\eta]W, \quad t \to \infty \ .$$

Proof: The two first assertions are immediate from (1.4) and (1.5). For the third we have only to prove $\rho^{-t}\hat{x}_t[1] \xrightarrow{a.s.} W$, $t \to \infty$, in view of the absolute continuity of φ^*, $\varphi^*[1] = 1$, and Theorem 1'. However, the assumption (2.14) of Lemma 8 is fulfilled for $U = X$, so our problem reduces to proving

$$\limsup_{t\to\infty} \rho^{-t}\hat{x}_t[1] \leq W \quad \text{a.s.}$$

Define the auxiliary process $(y_t, P^{\hat{x}})$, $y_t = \hat{x}_t[1] + N_t$, where N_t is the number of particles absorbed up to time t plus the number of branching events up to time t. Clearly, y_t is non-decreasing and

$$\hat{x}_s[1] \leq y_t, \quad 0 \leq s \leq t \ , \tag{4.1}$$

$$E^{\langle x \rangle} y_t \leq e^{\alpha t}, \quad 0 < \alpha = \|k\|(\|m\| + 1) < \infty \ . \tag{4.2}$$

Now let $\delta > 0$ be fixed and let $Y^{\delta}_{n,i} = Z^{\delta}_{n,i} = y^{n\delta,i}_{(n+1)\delta}$ be defined the obvious way. Using (2.6), we get in the notation of Lemma 2

$$\limsup_{t\to\infty} \rho^{-t}\hat{x}_t[1] \le \limsup_{n\to\infty} \rho^{-n\delta} \sum_{i=1}^{\hat{x}_{n\delta}[1]} Y^{\delta}_{n,i} =$$

$$\limsup_{n\to\infty} S^{\delta}_n = \limsup_{n\to\infty} E(\tilde{S}^{\delta}_n \mid \underline{F}_{n\delta}) \le$$

$$\limsup_{n\to\infty} E(S^{\delta}_n \mid \underline{F}_{n\delta}) \le e^{\alpha\delta} \limsup_{n\to\infty} \rho^{-n\delta}\hat{x}_{n\delta}[1] = e^{\alpha\delta} W .$$

As $\delta \downarrow 0$, the proof is complete. □

We recall the definition (1.3) of I_t. Degeneracy of W at 0 is, of course, equivalent to $I_t = +\infty$ for some $t > 0$. But the relation $I_t < \infty$ is difficult to verify and it is therefore desirable to have a criterion in terms of the natural model parameters A, k, π of the branching diffusion. Heuristic consideration of I_t for small t leads to the condition

(4.3) $$\varphi^*[k\varphi\varkappa] < \infty ,$$

where $\varkappa(x) = \Sigma\, n \log n\, p_n(x)$.

Theorem 2' For any $t > 0$, $I_t < \infty$ if and only if (4.3) holds. That is, $E^{\langle x\rangle}W = \varphi(x)$ $\forall x \in X$ if and only if (4.3) holds, and $W = 0$ $[P^{\langle x\rangle}]$ $\forall x \in X$ otherwise.

Remark: The properties of φ and φ^* obtained in §3 make it possible to verify (4.3) without knowing φ, φ^* explicitly.

E.g. in the case of absorbtion at α and β, (4.3) is equivalent to

$$\int_\alpha^\beta (x-\alpha)^2(\beta-x)^2 k(x)n(x)\,dx < \infty \quad .$$

Of course the heuristic derivation of (4.3) does not constitute a rigorous proof. To see the problem, note that the situation is somewhat similar to that of [3], where despite the simplicity of the model the proof is non-trivial. In addition to the times of branching, or split times, $\tau_1,\tau_2,\ldots$, our proof also has to take into account the stopped diffusion, i.e. the transition semigroup $\{T_t^0\}$ of the $\exp\{-\int_0^t k(x_s)ds\}$ - subprocess of (x_t, P^x) .

For convenience let $c_1,c_2,\ldots$ denote constants with $0 < c_\nu < \infty$.

Lemma 10 There are $t_0 > 0$ and c_1,c_2 such that

$$c_1\varphi^* \le \varphi^* T_t^0 \le c_2\varphi^*, \quad 0 \le t \le t_0 \quad . \tag{4.4}$$

Proof: We have

$$\varphi^* T_t^0 = T_t^{0*}\varphi^* = \varphi^* + \int_0^t T_s^{0*} A^{0*}\varphi^*\,ds \quad , \tag{4.5}$$

where A^{0*} is the adjoint of the generator A^0 of $\{T_t^0\}$, see [11]. But

$$(A^{0*} + km)\varphi^* = \lambda_0\varphi^* \quad , \tag{4.6}$$

so that

$$\varphi^* T_t^0 \le \varphi^* + \lambda_0 \int_0^t T_s^{0*}\varphi^*\,ds \quad ,$$

from which the second inequality in (4.4) follows by iteration (take $c_2 = e^{\lambda_0 t_0}$). Also, from (4.6) $A^{0*}\varphi^* \geq -c_3\varphi^*$. Inserting in (4.5), we get

$$\varphi^* T_t^0 \geq \varphi^* - c_3 \int_0^t T_s^{0*} \varphi^* \, ds \geq (1 - c_2 c_3 t_0)\varphi^*$$

for $t \leq t_0$. Choose t_0 such that $e^{\lambda_0 t_0} c_3 t_0 < 1$. □

Proof of the sufficiency of (4.3): For $\hat{x}_0 \in \hat{X}$, $x \in X$ define (cf. (2.3))

$$\tilde{\tau}^*_{t,n}(\hat{x}_0) = E^{\hat{x}_0} \hat{x}_t[\varphi] \log^* \hat{x}_t[\varphi] 1_{\{\tau_{n+1} > t\}}, \quad \tau^*_{t,n}(x) = \tilde{\tau}^*_{t,n}(\langle x \rangle)$$

Then

$$\tau^*_{t,n+1} = \int_0^t T_s^0 [k \int_{\hat{X}} \tilde{\tau}^*_{t-s,n}(\hat{x}) \pi(\cdot, d\hat{x})] + \tau^*_{t,0} \quad . \tag{4.7}$$

For $j = 1, \ldots, \hat{x}_0[1]$, define $B(j,n)$ as the event that there are at most n splits in the j^{th} line of descent up to time t. Then

$$\hat{x}_t[\varphi] 1_{\{\tau_{n+1} > t\}} \leq \sum_{j=1}^{\hat{x}_0[1]} \hat{x}_t^{0,j}[\varphi] 1_{B(j,n)},$$

and by (2.1),

$$\tilde{\tau}^*_{t,n}(\hat{x}_0) \leq \rho^t \hat{x}_0[\varphi] \log^*(\rho^t \hat{x}_0[\varphi]) + \hat{x}_0[\tau^*_{t,n}] \quad .$$

Thus for $0 \leq t \leq t_0$,

(4.8) $$\int_{\hat{X}} \tilde{\iota}^*_{t,n}(\hat{x})\pi(x,d\hat{x}) \leq$$

$$\sum_{\nu=0}^{\infty} p_\nu(x)\{\rho^t\nu\varphi(x)\log^*(\rho^t\nu\varphi(x)) + \nu\iota^*_{t,n}(x)\} \leq$$

$$c_4 + c_5\,\varphi(x)\kappa(x) + c_6\iota^*_{t,n}(x) \quad .$$

Inserting (4.4) and (4.8) in (4.7) leads to

$$\varphi^*[\iota^*_{t,n+1}] \leq c_7 + c_8\,\varphi^*[k\varphi\kappa] + c_9 t \sup_{0\leq s\leq t} \varphi^*[\iota^*_{s,n}]$$

for $0 \leq t \leq t_0$. Since $\|\iota^*_{t,0}\| \leq c_{10}\ \forall t > 0$, it follows from our assumption (4.3) that

$$I^*_t = \varphi^*[\iota^*_t] \leq \sup_{n\in N} \sup_{0\leq s\leq t} \varphi^*[\iota^*_{s,n}] < \infty$$

for $0 \leq t \leq t_0$, $c_9 t < 1$. □

Proof of the necessity of (4.3): Let

$$\tilde{\iota}^*_t(\hat{x}) = E^{\hat{x}}\hat{x}_t[\varphi]\log^*\hat{x}_t[\varphi] \quad ,$$

so that $\iota^*_t(x) = \tilde{\iota}^*_t(\langle x\rangle)$ (cf. (2.3)). Then

(4.9) $$\iota^*_t \geq E^{\langle\cdot\rangle}\hat{x}_t[\varphi]\log^*\hat{x}_t[\varphi]1_{\{\tau_1\leq t\}}$$

$$= \int_0^t T^0_s[k\int_{\hat{x}} \tilde{\iota}^*_{t-s}(\hat{x})\pi(\cdot,d\hat{x})]ds$$

Since $\hat{x}_t[\varphi]$ is a submartingale, it follows by convexity that

$$\tilde{\iota}^*_t(\hat{x}) \geq \hat{x}[\varphi]\log^*\hat{x}[\varphi] \quad ,$$

$$(4.10)\qquad \int_{\hat{x}} \tilde{\tau}_t^*(\hat{x})\pi(x,d\hat{x}) \geq \sum_{n=2}^{\infty} p_n(x)\, n\varphi(x) \log^*(n\varphi(x))$$
$$\geq \varphi(x)\kappa(x) - c_{11} .$$

Thus, if $\varphi^*[k\varphi\kappa] = +\infty$, it follows by inserting (4.4) and (4.10) in (4.9) that

$$I_t^* = \varphi^*[\iota_t^*] \geq c_1 \int_0^t \varphi^*[k\varphi\kappa - k c_{11}]\, ds = +\infty$$

for $0 \leq t \leq t_0$. □

Acknowledgement. This work was done while the authors were at Cornell University. They gratefully acknowledge the hospitality of the Mathematics Department and the financial support by Rejselegat for Matematikere and NATO Research Fellowship DAAD 430/402/592/5, respectively.

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