
SHAFIQL ISLAM, University of Prince Edward Island (UPEI)

Stochastic perturbations and invariant measures of position dependent random maps via Fourier approximations

Let $T = \{\tau_1(x), \tau_2(x), \dots, \tau_K(x); p_1(x), p_2(x), \dots, p_K(x)\}$ be a position dependent random map which possesses a unique absolutely continuous invariant measure $\hat{\mu}$ with probability density function \hat{f} . We consider a family $\{T_N\}_{N \geq 1}$ of stochastic perturbations T_N of the random map T . Each T_N is a Markov process with the transition density $\sum_{k=1}^K p_k(x) q^N(\tau_k(x), \cdot)$, where $q^N(x, \cdot)$ is a doubly stochastic periodic and separable kernel. Using Fourier approximation, we construct a finite dimensional approximation P_N to a perturbed Perron-Frobenius operator. Let f_N^* be a fixed point of P_N . We show that $\{f_N^*\}$ converge in L^1 to \hat{f} .