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Dynamics of confined Levy flights in terms of (Levy) semigroups

Piotr Garbaczewski, Vladimir Stephanovich

(Submitted on 8 Jun 2011 (v1), last revised 14 Dec 2011 (this version, v3))

The master equation for a probability density function (pdf) driven by L\'{e}vy noise, if conditioned to conform with the principle of detailed balance, admits a transformation to a contractive strongly continuous semigroup dynamics. Given a priori a functional form of the semigroup potential, we address the ground-state reconstruction problem for generic L\'{e}vy-stable semigroups, for {\em all} values of the stability index \$\mu \in (0,2)\$. That is known to resolve an invariant pdf for confined L\'{e}vy flights (e.g. the former jumptype process). Jeopardies of the procedure are discussed, with a focus on: (i) when an invariant pdf actually is an asymptotic one, (ii) subtleties of the pdf \$\mu \$-dependence in the vicinity and sharply {\em at} the boundaries 0 and 2 of the stability interval, where jump-type scenarios cease to be valid.

Comments: New title, abstract, figures, a number of text amendments Subjects: Statistical Mechanics (cond-mat.stat-mech); Mathematical Physics (math-ph); Probability (math.PR); Quantum Physics (quantph) Journal reference: Acta Phys. Pol. B 43, (2012), 977-997

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