AVERAGING FOR SOME SIMPLE CONSTRAINED MARKOV PROCESSES

Alexandre Genadot

Abstract: In this paper, a class of piecewise deterministic Markov processes with underlying fast dynamic is studied. By using a “penalty method”, an averaging result is obtained when the underlying dynamic is infinitely accelerated. The features of the averaged process, which is still a piecewise deterministic Markov process, are fully described.

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THE FULL TEXT IS AVAILABLE HERE