PROBABILITY AND MATHEMATICAL STATISTICS Vol. 24, Fasc. 1 (2004), pp. 121–144

THE EXISTENCE OF A STEADY STATE FOR A PERTURBED SYMMETRIC RANDOM WALK ON A RANDOM LATTICE

T. Komorowski G. Krupa

Abstract: In the present paper we consider a continuous time random walk on an anisotropic random lattice. We show the existence of a steady state $\bar{\mu}_{\alpha}$ for the environment process $(\zeta(t))_{t\geq 0}$ corresponding to the walk. This steady state has the property that the ergodic averages of $(F(\zeta(t)))_{t\geq 0}$, where F is local (i.e. it depends on finitely many bonds of the lattice only), converge almost surely in the annealed measure to $\int F d\bar{\mu}_{\alpha}$.

2000 AMS Mathematics Subject Classification: Primary 60F17, 35B27; Secondary 60G44.

Key words and phrases: Random field, passive tracer, random walk in random environment, Einstein relation.

THE FULL TEXT IS AVAILABLE HERE