Quasi-stationary Distributions: A Bibliography

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Last updated 30th March 2008

Abstract

Quasi-stationary distributions have been used to model the long-term behaviour of stochastic systems which in some sense terminate, but appear to be stationary over any reasonable time scale. The idea can be traced back to the work of the Russian Mathematician A.M. Yaglom, who showed that the limiting conditional distribution of the number in the n^{th} generation of the Galton Watson branching process always exists in the subcritical case (see Yaglom [371]). But, it was not until the early sixties, and largely stimulated by the remarkable work of Vere-Jones [360], and later Kingman [177], Darroch and Seneta [75], Seneta and Vere-Jones [314], and Darroch and Seneta [76], that a general theory was annunciated. Since then, quasi-stationary distributions have appeared in a variety of diverse contexts, including chemical reaction kinetics, reliability theory, genetics, epidemics, ecology and telecommunications, and this work has stimulated further developments in the theory. Recent key papers in the area are Ferrari, Kesten, Martínez and Picco [91] and Kesten [157].

I present here a bibliography of work on quasi-stationary distributions. This includes work on quasi-stationary distributions *per se* (stationary conditional distributions), limiting conditional distributions (often *called* quasi-stationary distributions, and also called *Yaglom limits* and *quasi-limiting distributions*), the companion topics of geometric and exponential ergodicity, R-classification of states and R-invariant measures (et cetera), ratio limit theorems, analysis of processes conditioned to stay within a given region (particularly weak convengence of those processes), and papers dealing with diffusion approximations which specifically describe quasi stationarity of evanescent processes.

Published work is cited under various headings. Several works appear under more than one heading. The final section lists the same works in chronological order.

Whilst I do not claim that the bibliography is exhaustive, I do hope that it includes most of the work published on quasi-stationary distributions. I welcome additions and corrections. I would particularly like to hear about Ph.D. theses in the area (they are very difficult to trace). Please e-mail me at `pkp@maths.uq.edu.au`. This bibliography is maintained at

`http://www.maths.uq.edu.au/~pkp/papers/qsds.html`

1 Text books

As yet there is no textbook specifically devoted to quasi-stationary distributions. However, the following texts contained sections devoted to quasi-stationary distributions or the idea of a limiting conditional distribution.

Anderson [8]
Bartlett [21]
Kijima [167]
May [216]
Seneta [312]

2 Ph.D. theses

Breyer [40]
Day [77]
Hart [125]
Parsons [254]
Walker [365]

3 General theory

This section on the general theory of quasi-stationary distributions also including papers on the related topics of geometric and exponential ergodicity, classifications of states, and ratio limit theorems.

3.1 Ratio limit theory

Cheong [58]
Cohn [65]
Collet, Martínez and San Martín [67]
Doney [81]
Enderle and Hering [85]
Ferrari, Kesten, Martínez and Picco [91]
Foguel [100]
Foguel and Lin [101]
Gerl [104]
Giné, Koltchinskii and Wellner [110]
Handelman [122]
Hou [133]
Isaac [138]
Isaac [139]
Kersting [154]
Kesten [155]
Kesten [157]

Kingman and Orey [178]
Lamb [194]
Levitan [199]
Levitan [200]
Lin [203]
Lin [204]
Mucci [222]
Narimanjan [225]
Nummelin [233]
Nummelin [234]
Oman [237]
Oman [238]
Oshima [241]
Papangelou [253]
Pollard [266]
Port [295]
Pruitt [297]
Rootzén [303]
Salminen [304]
Shur [319]
Shur [320]
Shur [321]
Stone [323]
Stone [324]
Šur [326]
Šur [327]
Van Doorn and Schrijner [356]
Zhao and Jin [373]
Zhao and Ying [374]

3.2 Discrete-time Markov chains

Al-Eideh [2]
Al-Eideh [3]
Al-Eideh and Al-Towaiq [4]
Al-Towaiq and Al-Eideh [5]
Al-Towaiq and Al-Eideh [6]
Brown [45]
Buiculescu [47]
Callaert [50]
Coolen-Schrijner and Pollett [70]
Darroch and Seneta [75]
Isaacson [140]
Kesten [157]
Kijima [161]
Kijima [165]

Kijima [166]
Lasserre and Pearce [195]
Ledoux [197]
Ledoux, Rubino and Sericola [198]
Mandl [210]
Pollak and Siegmund [265]
Seneta and Vere-Jones [314]
Strunkov [325]
Teugels [332]
Tweedie [348]
Van Doorn and Schrijner [358]
Van Doorn and Schrijner [357]
Vere-Jones [360]
Vere-Jones [361]
Vere-Jones [362]

3.3 Continuous-time Markov chains

Abate and Whitt [1]
Anisimov and Pushkin [9]
Breyer and Roberts [43]
Buiculescu [46]
Buiculescu [49]
Callaert [50]
Chen and Strook [56]
Coolen-Schrijner, Hart and Pollett [69]
Darlington and Pollett [74]
Darroch and Seneta [76]
Elmes, Pollett and Walker [83]
Elmes, Pollett and Walker [84]
Ferrari, Martínez and Picco [95]
Ferrari, Kesten, Martínez and Picco [91]
Flaspohler [98]
Gray, Pollett and Zhang [117]
Hart and Pollett [128]
Hart and Pollett [127]
Hart and Pollett [129]
Hart, Martínez and San Martín [126]
Jacka and Roberts [142]
Kijima [165]
Kijima [164]
Kijima [166]
Kingman [177]
Kingman [176]
Ledoux [197]
Ledoux, Rubino and Sericola [198]

Li and Xiao [201]
Lin, Zhang and Hou [206]
Mei and Lin [218]
Moler, Plo and San Miguel [219]
Nair and Pollett [224]
Nair and Pollett [223]
Pakes [246]
Pakes [250]
Pollett [269]
Pollett [272]
Pollett [273]
Pollett [276]
Pollett [280]
Pollett [281]
Pollett [286]
Pollett [288]
Pollett and Roberts [290]
Pollett and Vere-Jones [293]
Pollett and Zhang [294]
Seneta and Tweedie [313]
Tweedie [341]
Tweedie [342]
Vere-Jones [363]
Walker [364]
Waugh [367]
Wu [368]
Wu [369]
Wu [370]
Yong [372]

3.4 Semi-Markov and Markov-renewal processes

Arjas and Nummelin [10]
Arjas, Nummelin and Tweedie [11]
Cheong [57]
Cheong [58]
Cheong [60]
Cheong [59]
Flaspohler and Holmes [99]
Gyllenberg and Silvestrov [120]
Nummelin [231]
Nummelin [232]
Teugels [331]

3.5 Markov processes on a general state space

Arjas, Nummelin and Tweedie [11]
Bebbington, Pollett and Zheng [26]
Bertoin [31]
Breyer and Roberts [43]
Enderle and Hering [85]
Folkman and Port [102]
Glover [111]
Isaac [139]
Lin [205]
Klebaner, Lazar and Zeitouni [181]
Nummelin and Arjas [235]
Nummelin and Tweedie [236]
Orey [240]
Pollard and Tweedie [267]
Pollard and Tweedie [268]
Roberts [300]
Tuominen and Tweedie [335]
Tuominen and Tweedie [337]
Tweedie [345]
Tweedie [343]
Tweedie [344]
Tweedie [347]

3.6 Dynamical systems

Khasminskii, Yin and Zhang [158]
Li, Yin, Yin and Zhang [202]
Klebaner and Lazar [180]

3.7 Miscellaneous

Asselah and Castell [12]
Asselah and Dai Pra [13]
Asselah and Ferrari [14]
Bobrowski [35]
Breyer, Roberts and Rosenthal [39]
Collet, Martínez and Schmitt [68]
Ferrari and Martínez [93]
Fierro, Martínez and San Martín [97]
Green [118]
Gyllenberg and Silvestrov [121]
Högnäs, Göran [131]

Huisinga, Meyn and Schütte [135]
Knoth [183]
Móricz [220]
Móricz [221]
Petersen and Schmidt [260]
Ramanan and Zeitouni [298]
Serfling [316]
Turkman [338]
Wang and Wang [366]
Zuparov and Mamadaliev [376]

4 Diffusion approximations

Barbour [15]
Barbour [16]
Barbour [17]
Barbour [18]
Barbour [19]
Kurtz [185]
Kurtz [186]
Kurtz [188]
Kurtz [189]

5 Special processes

5.1 Cellular automata

Ferrari, Kesten and Martínez [90]
Martínez [212]

5.2 Birth-death processes

Callaert and Keilson [52]
Callaert and Keilson [53]
Callaert [51]
Cavender [54]
Chan [55]
Clancy and Pollett [63]
Ferrari, Martínez and Picco [94]
Good [112]
Keilson and Ramaswamy [147]
Keilson and Ramaswamy [148]
Kesten [156]

Kijima [162]
Kijima [160]
Kijima, Nair, Pollett and van Doorn [172]
Kijima and Seneta [173]
Mandl [211]
Martínez [212]
Martínez and Vares [215]
Parthasarathy, Lenin, Schoutens and van Assche [256]
Roberts and Jacka [301]
Roberts, Jacka and Pollett [302]
Schoutens [306]
Schrijner and van Doorn [307]
Van Doorn [350]
Van Doorn [352]
Van Doorn and Schrijner [356]
Van Doorn and Schrijner [355]

5.3 Branching processes

Buiculescu [48]
Cheong [61]
Evans [86]
Ezhov and Reshetnyak [89]
Geiger [103]
Kimmel [175]
Kurtz and Wainger [190]
Pakes [244]
Pakes [246]
Pakes [247]
Seneta and Vere-Jones [315]
Vatutin and Dyakonova [359]
Yaglom [371]

5.4 Brownian motion

Collet, Martínez and San Martín [67]
Ferrari, Martínez and San Martín [96]
Housworth [134]
Klass and Pitman [179]
Martínez and San Martín [214]
Martínez Picco and San Martín [213]
Salminen [304]
Serlet [317]

5.5 Catastrophe processes

Pakes [245]
Pakes and Pollett [251]

5.6 Diffusions

Collet, Martínez and San Martín [66]
Kennedy [153]
Kao [145]
Pinsky [263]
Pinsky [264]
Jacka and Roberts [141]
Jacka and Roberts [143]
Lladser and San Martín [207]

5.7 Quasi-birth-death processes

Bean, Bright, Latouche, Pearce, Pollett and Taylor [22]
Bean, Pollett and Taylor [23]
Bean, Pollett and Taylor [24]
Bean, Pollett and Taylor [25]
Pearce [258]

5.8 Queues and related models

Boucherie [37]
Ferrari and Lopes Garcia [92]
Kennedy [153]
Kibkalo [159]
Kijima [163]
Kijima and Makimoto [169]
Kijima and Makimoto [170]
Kijima and Makimoto [171]
Kijima and Makimoto [168]
Kyprianou [191]
Kyprianou [192]
Kyprianou [193]
Makimoto [208]
Topolski [333]
Tuominen and Tweedie [336]
Van Doorn and Regterschot [353]

5.9 Random walks

Bertoin and Doney [32]
Bertoin and Doney [33]
Bertoin and Doney [34]
Bolthausen [36]
Daley [71]
Doney [79]
Doney [80]
Doney [81]
Iglehart [137]
Iglehart [136]
Kao [145]
Keener [146]
Pakes [243]
Ritter [299]
Seneta [308]
Shimura [318]
Stadje [322]
Szubarga and Szynal [329]
Szubarga and Szynal [328]
Szubarga and Szynal [330]
Zhao and Ying [374]

6 Computational methods

Bebbington [27]
Bebbington [28]
Bebbington and Stewart [29]
Boucherie and van Doorn [38]
Pollett [278]
Pollett and Roberts [290]
Pollett and Stewart [291]

7 Truncation methods

Most of the papers listed in this section concern the evaluation of *stationary distributions*, but I have included here work which might easily be adapted to handle *quasi-stationary distributions*.

Breyer and Hart [41]
Breyer and Hart [42]
Gibson and Seneta [107]
Gibson and Seneta [106]
Hart and Tweedie [130]

Pearce and Shin [257]
Seneta [310]
Seneta [311]
Tweedie [340]
Tweedie [341]
Tweedie [346]
Tweedie [348]

8 Applications

8.1 Biology and ecology

Bartlett [20]
Becker [30]
Day and Possingham [78]
Gilpin and Hanski [108]
Gilpin and Taylor [109]
Göran [113]
Gosselin [114]
Gosselin [115]
Grasman [116]
Gyllenberg and Silvestrov [119]
Hanson and Tuckwell [123]
Hanson and Tuckwell [124]
Holling [132]
Klein [182]
Kukhtin, Kuzmenko and Shramko [184]
Mech [217]
Pakes, Trajstman and Brockwell [252]
Pollett [270]
Pollett [279]
Pollett [282]
Pollett [283]
Pollett [285]
Pollett [284]
Pollett [289]
Pollett [287]
Scheffer [305]
Trajstman [334]

8.2 Chemical kinetics

Dambrine and Moreau [72]
Dambrine and Moreau [73]
Dykman, Horita and Ross [82]

Kurtz [187]
Malek-Mansour and Nicolis [209]
Oppenheim, Schuler and Weiss [239]
Parsons and Pollett [255]
Pollett [271]
Pollett and Vassallo [292]
Turner and Malek-Mansour [339]

8.3 Epidemics

Clancy, O'Neill and Pollett [62]
Clancy and Pollett [63]
Nåsell [226]
Nåsell [227]
Nåsell [228]
Nåsell [229]
Nåsell [230]
Ovaskainen [242]

8.4 Genetics

Ewens [87]
Ewens [88]
Kendall [152]
Seneta [309]

8.5 Reliability

Cocozza-Thivent and Roussignol [64]
Kalpakam and Shahul Hameed [144]
Pijnenburg and Ravichandran [261]
Pijnenburg, Ravichandran and Regterschot [262]

8.6 Telecommunications

Gibbens, Hunt and Kelly [105]
Kelly [150]
Kelly [151]
Pollett [275]
Pollett [274]
Pollett [277]
Ziedins [375]

9 Significant related material

Brockwell, Gani and Resnick [44]
Kelly [149]
Kijima and van Doorn [174]
Ledermann and Reuter [196]
Pakes [248]
Pakes [249]
Peng [259]
Pruitt [296]
Van Doorn and Schrijner [354]
Van Doorn [349]
Van Doorn [351]

10 Chronological order

1947

Yaglom [371]

1951

Scheffer [305]

1954

Ledermann and Reuter [196]

1957

Bartlett [20]

1958

Waugh [367]

1960

Bartlett [21]
Mandl [210]

1962

Vere-Jones [360]

1963

Albert [7]
Ewens [87]
Kingman [177]
Kingman [176]

1964

Ewens [88]
Kingman and Orey [178]
Mandl [211]
Pruitt [296]

1965

Darroch and Seneta [75]
Port [295]
Pruitt [297]

1966

Folkman and Port [102]
Kendall [152]
Mech [217]
Seneta [308]
Seneta [309]
Seneta and Vere-Jones [314]
Stone [323]

1967

Vere-Jones [361]
Darroch and Seneta [76]
Cheong [57]
Isaac [138]
Orey [240]
Papangelou [253]
Seneta [310]
Stone [324]

1968

Cheong [58]
Good [112]
Klein [182]
Seneta and Vere-Jones [315]
Seneta [311]
Teugels [332]
Teugels [331]
Vere-Jones [362]

1969

Daley [71]
Foguel [100]
Vere-Jones [363]

1970

Becker [30]
Cheong [60]
Cheong [59]
Kesten [156]
Kesten [155]
Kurtz [185]
Lin [203]
Levitan [199]

1971

Kurtz [186]
Kyprianou [191]
Levitan [200]
Tweedie [340]

1972

Buiculescu [46]
Cheong [61]
Flaspohler and Holmes [99]
Foguel and Lin [101]
Isaac [138]

Kesten [155]
Kingman and Orey [178]
Levitan [199]
Levitan [200]
Lin [203]
Lin [204]
Papangelou [253]
Port [295]
Pruitt [297]
Stone [323]
Stone [324]

1973

Buiculescu [47]
Callaert and Keilson [52]
Callaert and Keilson [53]
Holling [132]
Kurtz and Wainger [190]
Lamb [194]
Pakes [243]
Tweedie [341]

1974

Barbour [15]
Callaert [50]
Callaert [51]
Cohn [65]
Flaspohler [98]
Gerl [104]
Iglehart [137]
Iglehart [136]
Kennedy [153]
Kennedy [153]
Kersting [154]
May [216]
Tweedie [345]
Tweedie [343]
Tweedie [344]
Tweedie [342]

1975

Buiculescu [48]
Malek-Mansour and Nicolis [209]
Narimanjan [225]
Pakes [244]
Pollard and Tweedie [267]
Tweedie [346]

Yong [372]

1976

Barbour [16]
Bolthausen [36]
Kurtz [188]
Lin [205]
Mucci [222]
Nummelin [231]
Nummelin and Arjas [235]
Pollard and Tweedie [268]

1977

Arjas and Nummelin [10]
Green [118]
Móricz [220]
Nummelin [232]
Oman [237]
Oppenheim, Schuler and Weiss [239]

1978

Cavender [54]
Evans [86]
Hanson and Tuckwell [123]
Kao [145]
Kao [145]
Kurtz [189]
Nummelin [233]
Nummelin and Tweedie [236]
Oman [238]
Turner and Malek-Mansour [339]

1979

Barbour [17]
Isaacson [140]
Nummelin [234]
Pakes, Trajstman and Brockwell [252]
Tuominen and Tweedie [335]
Tuominen and Tweedie [336]

1980

Arjas, Nummelin and Tweedie [11]
Arjas, Nummelin and Tweedie [11]
Barbour [18]
Barbour [19]
Móricz [221]
Serfling [316]
Šur [326]

Van Doorn [349]

1981

Dambrine and Moreau [72]
Dambrine and Moreau [73]
Hanson and Tuckwell [124]
Ritter [299]
Seneta [312]
Trajstman [334]
Tweedie [347]

1982

Brockwell, Gani and Resnick [44]
Enderle and Hering [85]
Zuparov and Mamadaliev [376]

1983

Chen and Strook [56]
Doney [79]
Ezhov and Reshetnyak [89]
Isaac [139]
Kalpakam and Shahul Hameed [144]
Kelly [149]
Šur [327]
Turkman [338]

1984

Keilson and Ramaswamy [147]

1985

Anisimov and Pushkin [9]
Doney [80]
Kelly [150]
Kibkalo [159]
Parsons [254]
Pinsky [263]
Seneta and Tweedie [313]
Szubarga and Szynal [329]
Szubarga and Szynal [328]
Szubarga and Szynal [330]
Van Doorn [350]

1986

Glover [111]
Keilson and Ramaswamy [148]
Pollak and Siegmund [265]
Pollett [269]

1987

Gibson and Seneta [107]
Gibson and Seneta [106]
Kelly [151]
Pakes [245]
Parsons and Pollett [255]
Pollett [270]
Rootzén [303]
Shur [319]
Van Doorn [351]
Ziedins [375]

1988

Jacka and Roberts [141]
Pollett [272]
Pollett [271]
Topolski [333]
Van Doorn and Regterschot [353]

1989

Abate and Whitt [1]
Buiculescu [49]
Pakes and Pollett [251]
Pollett [273]

1990

Al-Eideh and Al-Towaiq [4]
Gibbens, Hunt and Kelly [105]
Pijnenburg and Ravichandran [261]
Pijnenburg, Ravichandran and Regterschot [262]
Pollett and Roberts [290]

1991

Al-Towaiq and Al-Eideh [5]
Anderson [8]
Brown [45]
Ferrari, Martínez and Picco [94]
Gilpin and Hanski [108]
Kijima and Seneta [173]
Nåsell [226]
Pollett [276]
Pollett [275]
Pollett [274]
Roberts [300]
Shimura [318]
Van Doorn [352]

1992

Ferrari, Martínez and Picco [95]

Keener [146]
Kijima [162]
Kijima [161]
Kijima and Makimoto [169]
Pollett [277]
Pollett and Vassallo [292]
Pollett and Vere-Jones [293]
Salminen [304]

1993

Hou [133]
Kijima [165]
Kijima [164]
Kijima [163]
Kijima [160]
Klass and Pitman [179]
Nair and Pollett [224]
Nair and Pollett [223]
Makimoto [208]
Martínez [212]
Pakes [246]
Pakes [247]
Pinsky [264]
Pollett [280]
Pollett [278]
Pollett [279]
Van Doorn and Schrijner [354]

1994

Al-Eideh [2]
Al-Towaiq and Al-Eideh [6]
Bertoin and Doney [32]
Bertoin and Doney [33]
Bertoin and Doney [34]
Ferrari and Martínez [93]
Gilpin and Taylor [109]
Gyllenberg and Silvestrov [119]
Housworth [134]
Kijima and Makimoto [170]
Kimmel [175]
Ledoux, Rubino and Sericola [198]
Ledoux, Rubino and Sericola [198]
Martínez and San Martín [214]
Pollett and Stewart [291]
Roberts and Jacka [301]
Tuominen and Tweedie [337]

1995

Al-Eideh [3]
Bebbington [27]
Bebbington, Pollett and Zheng [26]
Collet, Martínez and San Martín [66]
Day [77]
Day and Possingham [78]
Dykman, Horita and Ross [82]
Ferrari, Kesten, Martínez and Picco [91]
Jacka and Roberts [142]
Kesten [157]
Kijima [166]
Kijima and Makimoto [171]
Kijima and van Doorn [174]
Ledoux [197]
Martínez and Vares [215]
Pakes [248]
Pakes [250]
Pollard [266]
Pollett [281]
Van Doorn and Schrijner [356]
Van Doorn and Schrijner [355]
Wang and Wang [366]

1996

Bean, Pollett and Taylor [23]
Bebbington and Stewart [29]
Breyer and Hart [41]
Cocozza-Thivent and Roussignol [64]
Collet, Martínez and Schmitt [68]
Elmes, Pollett and Walker [83]
Ferrari, Kesten and Martínez [90]
Grasman [116]
Hart and Pollett [128]
Hart and Pollett [127]
Jacka and Roberts [143]
Khasminskii, Yin and Zhang [158]
Klebaner and Lazar [180]
Nåsell [227]
Peng [259]
Pollett [282]
Serlet [317]
Van Doorn and Schrijner [358]
Van Doorn and Schrijner [357]

1997

Bean, Bright, Latouche, Pearce, Pollett and Taylor [22]
Bebbington [28]

Bertoin [31]
Boucherie [37]
Breyer [40]
Ferrari, Martínez and San Martín [96]
Hart [125]
Högnäs, Göran [131]
Kijima [167]
Kijima, Nair, Pollett and van Doorn [172]
Kukhtin, Kuzmenko and Shramko [184]
Pakes [249]
Petersen and Schmidt [260]
Pollett [283]
Roberts, Jacka and Pollett [302]
Schrijner and van Doorn [307]
Stadje [322]
Göran [113]

1998

Bean, Pollett and Taylor [24]
Boucherie and van Doorn [38]
Chan [55]
Doney [81]
Ferrari and Lopes Garcia [92]
Klebaner, Lazar and Zeitouni [181]
Knoth [183]
Martínez Picco and San Martín [213]
Nåsell [228]
Parthasarathy, Lenin, Schoutens and van Assche [256]
Pearce [258]
Pearce and Shin [257]
Tweedie [348]
Walker [365]
Walker [364]

1999

Breyer and Roberts [43]
Collet, Martínez and San Martín [67]
Coolen-Schrijner and Pollett [70]
Fierro, Martínez and San Martín [97]
Gyllenberg and Silvestrov [120]
Handelman [122]
Kijima and Makimoto [168]
Li, Yin, Yin and Zhang [202]
Nåsell [229]
Nåsell [230]
Pollett [286]
Pollett [285]

Pollett [284]
Ramanan and Zeitouni [298]
Strunkov [325]

2000

Bean, Pollett and Taylor [25]
Coolen-Schrijner, Hart and Pollett [69]
Darlington and Pollett [74]
Elmes, Pollett and Walker [84]
Geiger [103]
Gyllenberg and Silvestrov [121]
Hart and Pollett [129]
Lladser and San Martín [207]
Moler, Plo and San Miguel [219]
Oshima [241]
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