

MEASURE-VALUED BRANCHING DIFFUSIONS WITH SINGULAR INTERACTIONS

STEVEN N. EVANS AND EDWIN A. PERKINS

ABSTRACT. The usual super-Brownian motion is a measure-valued process that arises as a high density limit of a system of branching Brownian particles in which the branching mechanism is critical. In this work we consider analogous processes that model the evolution of a system of two such populations in which there is inter-species competition or predation.

We first consider a competition model in which inter-species collisions may result in casualties on both sides. Using a Girsanov approach, we obtain existence and uniqueness of the appropriate martingale problem in one dimension. In two and three dimensions we establish existence only. However, we do show that, in three dimensions, any solution will not be absolutely continuous with respect to the law of two independent super-Brownian motions. Although the supports of two independent super-Brownian motions collide in dimensions four and five, we show that there is no solution to the martingale problem in these cases.

We next study a predation model in which collisions only affect the “prey” species. Here we can show both existence and uniqueness in one, two and three dimensions. Again, there is no solution in four and five dimensions. As a tool for proving uniqueness, we obtain a representation of martingales for a super-process as stochastic integrals with respect to the related orthogonal martingale measure.

We also obtain existence and uniqueness for a related single population model in one dimension in which particles are killed at a rate proportional to the local density. This model appears as a limit of a rescaled contact process as the range of interaction goes to infinity.

0. Introduction. Critical branching measure-valued diffusions or superprocesses arise as limits of branching particle system undergoing random migration and critical (or near critical) reproduction. These processes give a rich class of solutions to higher dimensional non-linear stochastic p.d.e.'s. Their qualitative and limiting behaviour is fairly well understood (e.g. Dawson-Perkins (1991)), and their potential theory is linked with the behaviour of solutions to a (deterministic) non-linear p.d.e. (e.g. Dynkin (1992a), Le Gall (1993)). A precise mathematical treatment is made possible by the fundamental independence of the branching particles. In modelling populations or genotype frequencies it is natural to introduce interactions between the branching particles. These interactions invalidate almost all of the mathematical tools used in the study of superprocesses (and their close cousins). One major exception is the Girsanov theorem of Dawson (1978) which allows one to handle certain interactions in the immigration or emigration terms,

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