A disintegration theorem for infinite variance superprocesses

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joint work with Jochen Blath and Alison Etheridge Durham, 14 July 2004 **Superprocesses** as diffusion approximation of spatial population models:

- Dawson-Watanabe (DW) superprocess Branching Brownian motion
 Population size evolves randomly
- Fleming-Viot (FV) superprocess
 "Spatial" Moran model
 Population size is fixed

Feller rescaling: Mass of each individual $\sim 1/n$ Branching/Sampling rate speeded by n

Perkins' Disintegration Theorem.

If we normalize a DW superprocess X_t by its total mass $|X_t|$ (stopped before extinction) we recover a FV superprocess with time varying sampling rate $\sim 1/|X_t|$.

"Skew-Product" representation for DW superprocess :

$$X_t = |X_t| Z_t$$

 $|X_t|$: Total mass process, given by a Feller diffusion.

 Z_t : Time-changed FV superprocess.

 \Rightarrow Genealogy of the DW superprocess can be linked via a time change to that of the FV superprocess.

Donnelly-Kurtz construction.

Simultaneous representation of measure-valued population models and their genealogy.

Countable representation.

Relabelling according to the longest line of descent.

Infinite variance setting:

[Etheridge, Williams]

[Birkner, Möhle, Wakolbinger]

Offspring generating function:

$$\Phi(s) = \frac{1}{1+\beta} (1-s)^{1+\beta} + s, \quad 0 < \beta \le 1$$

Tails $\sim n^{-1-\beta}$.

 \Rightarrow Stable branching mechanism of index $1 + \beta$. Population size described by a CSBP with unbounded variation.

Exchangeable Λ -coalescents.

[Pitman97], [Sagitov99]

Multiple mergers of ancestral lineages occur If there are b lineages, then a k-tuple of lineages merges with rate :

$$\lambda_{b,k} = \int_0^1 x^{k-2} (1-x)^{b-k} \Lambda(dx)$$

where Λ is a finite measure on [0, 1].

- No *simultaneous* multiple mergers are allowed.
- $\Lambda = \delta_0 \rightarrow \text{Kingman coalescent.}$

Generalized Fleming-Viot processes.

[Bertoin, LeGall]

 $(\rho_t, t \ge 0) \in \mathcal{M}_1(\mathbb{R}^d)$ At a branching event:

$$\rho_{t-} \to (1-X)\rho_{t-} + X\delta_Y$$

 $X \sim \nu(\cdot)/\nu(]0,1]), \nu$ finite measure on]0,1]. $Y \sim \rho_{t-}.$

Generalized Fleming-Viot (GFV) processes can be interpreted as diffusion approximation of Cannings' models.

Generator for ρ_t :

$$\mathcal{L}G(\rho_t) = \int \nu(dx) \int \rho_t(da) G((1-x)\rho_t + x\delta_a) - G(\rho_t)$$

The GFV process appears as measure-valued dual of the Λ -coalescents.

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$$\nu(dx) = x^{-2}\Lambda(dx)$$

 X_t : Infinite variance superprocess

We study the normalized process (stopped before extinction):

 $Y_t = X_t / |X_t| \in \mathcal{M}_1(\mathbb{R}^d)$

 Y_t is a time-changed GFV process, with coalescent measure $\Lambda = Beta(1 - \beta, 1 + \beta)$.

Generator for Y_t (ignoring spatial component):

$$\mathcal{G}f(Y_t) = \frac{C}{|X_t|^{\beta}} \mathcal{L}f(Y_t)$$

The jumping rate is function of the total mass.

A Disintegration Theorem for infinite variance superprocesses.

"Skew-product" representation :

$$X_t = |X_t| Y_t$$

 $|X_t|$: Total mass process, given by a CSBP.

 Y_t : Time-changed GFV process.

 \Rightarrow Genealogy of a sample from an infinite variance superprocess can be represented in terms of a Λ -coalescent, with rates rescaled by its total mass.

For more general branching mechanisms, the jump measure ν will depend on $|X_t|$ in a complicated way.

 \Rightarrow "Skew-product" representation only in the stable case.