



Embeddability of matrices into real and positive semigroups

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It is a well-known problem in probability theory whether a Markov matrix is embeddable into a Markov semigroup. Even today it is an active field of research, see e. g. the recent survey [1]. We consider a related problem: Given a (finite or infinite) matrix T , is it embeddable into a real/positive C_0 -semigroup, i. e., is there a real/positive C_0 -semigroup $(T(t))_{t \geq 0}$ such that $T(1) = T$?

We will give necessary and sufficient conditions for embeddability of a real matrix into a real C_0 -semigroup. In the case that T is positive we will present necessary conditions for embeddability of T into a positive C_0 -semigroup. Moreover, we will give a full description in the case that T is a 2×2 matrix.

This presentation is based on [2].

References

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