

CLT for the empirical measure of diffusions interacting according to an Erdős-Renyi graph

Christophe Poquet

Nov 17, 2:40pm

We will study the fluctuations of diffusion processes interacting via an dense Erdős–Renyi graph. We will see that, depending on the choice of initial conditions, these fluctuations may differ from the ones obtained in the case of mean-field interactions.