1108-60-16Hongwei Mei* (ev0554@wayne.edu) and George Yin. Strong Invariance for Switching
Diffusions.

This work is concerned with switching diffusions in which the switching depends on the diffusion process. It has been shown in the literature that if such a process is positive recurrent then it is ergodic. This paper further develops a law of iterated logarithms for the estimates on the aforementioned convergence rate. The law of iterated logarithms gives us a sharp bound on the estimation error sequence. (Received November 02, 2014)