Large noise limit of SDE's

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Motivated by the study of large measurement in quantum trajectories, I will review several results obtained during the last years about the behavior of the solutions of some SDE's with large diffusive noise. In particular I will discuss in the asymptotic regime the emergence of a jump Markov process decorated by spikes.

Joint works with T. Benoist, R. Chhaibi, R. Chétrite, J. Najnudel and C. Pellegrini