

# 概率论系列报告

报告题目 (Title): Localization of Wiener Functionals of  
Fractional Regularity and Applications

报告人 (Speaker): 何凯 副研究员

中国科学院数学与系统科学研究院应用数学研究所

时间 (Time): 12月09日(周一)下午 3:00-4:00

地点 (Venue): 北京大学理科一号楼 1493

摘要 (Abstract): We localize some of Watanabe's results on Wiener functionals of fractional regularity, and use them to give a precise estimation of the difference between two Donsker's delta functionals even with fractional differentiability. As an application, the convergence rate of the density of the Euler scheme for non-Markovian stochastic differential equations is obtained.

欢迎参加