

概率论系列报告

报告题目 (Title): Exponential ergodicity of SDEs driven by degenerate noises

报告人 (Speaker): 徐礼虎 博士 澳门大学

时间 (Time): 12月29日(周一) 下午 4:00-5:00

地点 (Venue): 北京大学理科一号楼 1418

摘要 (Abstract): We shall study a family of SDEs driven by degenerate noises and develop a coupling technique to prove their exponential ergodicity. The main ingredient is estimating the hitting time of a coupled Markov chain.

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