概率论系列报告 Probability Seminar

报告题目(Title): Singular SDEs with random coefficients

报告人(Speaker): 赵国焕 Guohuan Zhao (CAS)

时间(Time): **2022/04/25 14:00-15:00**

地点(Venue):

摘要(Abstract):

The main object of this talk is Itô uniformly non degenerate equations with random coefficients. We will show that when the coefficients satisfy some low regularity assumptions with respect to the spatial variables and Malliavin differentiability assumptions for the sample points, the unique solvability of singular SDEs can be proved by solving backward stochastic Kolmogorov equations and utilizing a modified Zvonkin type transformation.

欢迎参加

Everyone is welcome.