Einladung zum Vortrag

von

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Mixed stochastic differential equations: a review of recent advances

The talk will be devoted to mixed stochastic differential equation with delay of the following form:

\[ X(t) = X_0 + \int_0^t a(s, X_s) \, ds + \int_0^t b(s, X_s) \, dW_s + \int_0^t c(s, X_s) \, dB^H_s. \]

This equation is driven by both standard Wiener process \( W \) and fractional Brownian motion \( B^H \) with the Hurst parameter \( H > 1/2 \). The coefficients \( a, b, c \) depend on the past \( X_s = \{ X_{s-t}, t \in [0, r] \} \) of the process \( X \). I will give results concerning unique solvability of such equations, integrability of their solutions, and convergence of the solutions under convergence of coefficients.

Termin: Dienstag, 11. März 2014, 15:15 Uhr
Ort: Universität Ulm, Helmholtzstr. 18, Raum 220

Interessenten sind herzlich eingeladen. Der Vortrag findet im Rahmen des ULME-Seminars (Mathematischen Kolloquiums) statt.

gez. E. Spodarev