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31. Januar 2014

Einladung zum Vortrag

von

Dr. Georgiy Shevchenko

TARAS SHEVCHENKO NATIONAL UNIVERSITY OF KYIV

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:

$$X(t) = X_0 + \int_0^t a(s, X_s)ds + \int_0^t b(s, X_s)dW_s + \int_0^t c(s, X_s)dB_s^H.$$

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