

UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

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Título: Stochastic partial differential equations
via regularization

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Resumo. We introduced the basic notions of the stochastic calculus via regularization, it was introduced by F. Russo and P. Vallois (see [1], [3] and [4]) and has been studied and developed by many authors. A recent survey on the subject is [2]. We shall show how this calculus can be used to solve stochastic partial differential equations.

References

- [1] F. Russo, and P. Vallois, 1993. *Forward, backward and symmetric stochastic integration*. Probab. Theory Related Fields 97, 403-421.
- [2] F. Russo and P. Vallois, 2007. *Elements of stochastic calculus via regularizations*. Séminaire de Probabilités XL, Lecture Notes in Math., Berlin Heidelberg New-York, Springer, 1989, 147-186 .
- [3] F. Russo, P. Vallois, 1996. *Ito formula for C^1 functions of a semimartingale*. Probability theory and related fields 104, 27-41.
- [4] F. Russo, P. Vallois, 1995. *The generalized covariation process and Ito formula*. Stochastic Processes and their Applications 59, 81-104.

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