

UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

Expositor: C. Olivera (UNICAMP)

Título: On the existence of density for a stochastic flow

Data: Sexta-feira, 28 de maio de 2010, 13h30min

Local: Sala 321 do IMECC

Resumo. The aim is to present a new criterion for the existence of density of a stochastic flow with respect to Lebesgue measure. In the first part, we present the classical criterion based on the techniques of the Malliavin calculus. Finally, we give a new approach for absolute continuity, we use analytic techniques and generalized functions. As an application, we prove the existence of density of an Ito process and of the transport equation with multiplicative noise.

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