Seminário de sistemas dinâmicos e estocásticos

IMECC - UNICAMP

Transport and continuity equations with (very) rough noise

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Resumo:

In this talk we discuss how rough paths theory provides a pathwise solution theory for the (linear) transport equation with irregular noise. In particular, we show existence and uniqueness of solutions -in an appropriate sense- for such equations driven by any "geometric" noise with arbitrarily low Hölder exponent in (0,1). The presentation is based on joint work with C. Bellingeri, A. Djurdjevac and P. Friz (TU Berlin) - https://arxiv.org/abs/2002.10432.

Data: 23/10 - 11:00 (GMT-3) - Via Zoom - Meeting ID: 973 3715 4385 - Passcode: 911369

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