

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Regularity in law for the stochastic continuity equation.

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Resumo:

We shall study the regularity in law of the solution for the stochastic continuity equation. We shall show existence of density respect to the Lebesgue measure. The proof is based on Malliavin Calculus.

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Local: Sala 321 do IMECC.

Consulte a programação em [www.ime.unicamp.br/ssde]