Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Fractional stochastic differential equation with discontinuous diffusion.

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Resumo:

In this talk we study a stochastic differential equation driven by a fractional Brownian motion with a discontinuous coefficient. We also give an approximation to the solution of the equation.

Joint work with Johanna Garzón and Jorge A. León.

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