

**Workshop in Stochastic Analysis and
Applications**

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Rafael A. Castrequini

ENSTA ParisTech - France

rafael.andretto-castrequini@ensta-paristech.fr

**Path-dependent equations driven by
Holder processes.**

Abstract

This talk investigates existence results for path-dependent differential equations (pdDE) driven by a Hölder function where the integrals are understood in the Young sense. Typically in a pdDE $dY(t) = F(t, Y)dX(t)$, the second argument in the vector field $F = F(t, Y)$ depends on the trajectory of the path Y until time t (and not only the position of Y at time t , namely, $Y(t)$). In this talk, X is an Hölder continuous process suitable such that Young integral exists.