Workshop in Stochastic Analysis and Applications

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ROUGH PATHS AND STRATONOVICH INTEGRALS DRIVEN BY SINGULAR COVARIANCE GAUSSIAN PROCESSES

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Abstract

In this talk, we establish the relation between a stochastic version of the rough path integral with the symmetric-Stratonovich integral driven by a class of Gaussian processes with singular covariance structure. Under mild regularity conditions in the sense of Malliavin calculus, we establish explicit rates of convergence of the Stratonovich approximation scheme to a class of rough path integrals.