学术报告

New developments on Riemannian path space analysis

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Time： 9:00-9:50, Jan 5 (Friday) 2018

Venue： Room 111, Center for Applied Mathematics

Abstract： In this paper, we present a simple method to verify the large deviation criteria of Dupuis et al for functionals of Brownian motions. We then establish a large deviation principle for obstacle problems of quasi-linear stochastic partial differential equations. It turns out that the backward stochastic differential equations will also play an important role.

欢迎大家参加！