

学术报告

A Zvonkin's transformation for stochastic differential equations with singular drift and related applications

张少钦 副教授

中央财经大学

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Venue: Room 108, Center for Applied Mathematics

Abstract: The L^p - L^q estimate is established for parabolic partial differential equations with linear and singular first order terms. Then a new Zvonkin's transformation and Krylov's estimate are established. As applications, Harnack inequalities without extra constants are established for stochastic differential equations with singular drift term without any regularity assumption. Exponential convergences in Wasserstein distances are investigated for stochastic differential equations with time-independent singular drift.

欢迎大家参加！