

概率论系列报告

报告题目 (Title): Mass-Conserving Stochastic Partial Differential
Equations and Related Backward Doubly
Stochastic Differential Equations

报告人 (Speaker): 张奇 副教授 复旦大学

时间 (Time): 12月19日(周一)下午 3:00-4:00

地点 (Venue): 北京大学理科一号楼 1303

摘要 (Abstract): In this talk, I will introduce a type of mass-conserving stochastic partial differential equations which can be connected with a type of mass-conserving backward doubly stochastic differential equations. The Poincaré's inequality is used in the estimates to relax the monotonic condition of backward doubly stochastic differential equations. This is a joint work with Huaizhong Zhao.

欢迎参加