Analysis Seminar

“Martingale Representation Theorem for Degenerate Diffusions”

By

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Abstract: **We shall explain how the weak uniqueness property of the solutions of stochastic differential equations is applied to show the representation results of their functionals with the stochastic integrals and prove the case of the degenerate diffusions which was an open problem since Ito and Vent'cell.**

Date: **Tuesday, April 24, 2018**

Time: **16:00-17:00**

Place: **Mathematics Seminar Room, SA – 141**

Tea and cookies will be served before the seminar.