概率论系列报告

报告题目(Title)：ON PENALIZATION OF REFLECTED SDES AND THE APPLICATIONS

报告人(Speaker)： 巫静 副教授 中山大学

时间(Time)： 6 月 5 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, we will discuss the penalization approximation scheme for stochastic differential equations with normal and oblique reflections in domains and obtain convergence results in the strong sense. We also consider partial differential equations with boundary conditions and discuss the viscosity solutions and distribution solutions

欢迎参加