概率论系列报告

报告题目(Title)：BSDE and SPDE with Hölder continuous coefficient and applications

报告人(Speaker)：　　熊杰 教授

University of Macau and University of Tennessee

时间(Time)：　6 月 24 日(周一)下午 4:00-5:00

地点(Venue)：北京大学理科一号楼 1479

摘要(Abstract)：The connection between BDSDE and SPDE developed by Pardoux and Peng is extended to equation with Hölder continuous coefficients. As an application, uniqueness of solutions for some SPDEs will be achieved.

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