Seminário de sistemas dinâmicos e estocásticos

IMECC - UNICAMP

Rough path, Skorohod and stochastic Stratonovich integrals driven by covariance singular Gaussian processes

Alberto Ohashi

(Universidade de Brasília)

Resumo:

In this talk, we examine the relation among rough paths, Stratonovich and Skorohod integrals driven by a large class of Gaussian processes with singular covariance structure. Under mild regularity conditions in the sense of Malliavin calculus, we establish equality between rough path and Stratonovich integrals. One important consequence of our result is to express the difference between the rough and Skorohod integral as a trace component specified only in terms of Malliavin derivatives. This is a joint work with Francesco Russo.

Data: 28/05/2021 - 11:00 (GMT-3) - Via Zoom - Meeting ID: 997 8240 3173 - Passcode: 715766

Consulte a programação em [www.ime.unicamp.br/ssde]