

第06回

- 講演者：土屋 貴裕 氏（会津大学）
 - 題目□A note on strong convergence rate for SDEs with (dis)continuous diffusion coefficients via stability problem
 - 日時：平成26年6月11日（水）16:30 – 17:30

We consider the stability problems of one dimensional stochastic differential equations when the diffusion coefficients satisfy the so called Nakao-Le Gall condition. The explicit rate of convergence of the stability problems are given by the Yamada-Watanabe method.



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17 images

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