Seminar/Talk

Stochastic sewing lemma and applications

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A stochastic version of Gubinelli's sewing lemma is introduced, providing a sufficient condition for the convergence in moments of some random Riemann sums. We will explain how the stochastic sewing lemma is applied via some examples. Standard examples are drawn from stochastic calculus, including Ito integral, quadratic variation and Ito formula. Less standard examples are about distributive functionals of Markov processes and applications to stochastic differential equations (SDE) with irregular drifts.

Tuesday, January 14, 2020 04:00pm - 06:00pm

Heinzel Seminar Room / Office Bldg West (I21.EG.101)

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