

Seminar/Talk

Error estimates for invariant measures of diffusion processes

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Host: M. Beiglböck, N. Berestycki, L. Erdös, J. Maas, F. Toninelli

I will discuss an approach for measuring distances between invariant measures of diffusion processes whose coefficients are close in \$L^2\$, under weak (Sobolev) regularity assumptions. The main motivations are to extend certain functional inequalities arising in Stein's method to a non-Gaussian setting, and continuity estimates for a variant of the Monge-Ampère PDE. Joint work with Dan Mikulincer.

Tuesday, May 18, 2021 04:30pm - 05:15pm

Online via Zoom



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