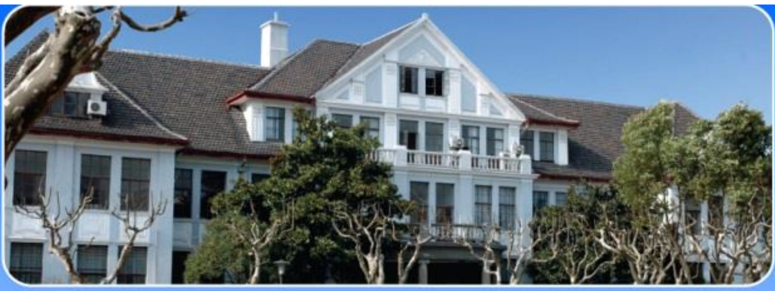

复旦大学数学科学学院

数学综合报告会

报告题目：Bismut formula for intrinsic derivative of distribution dependent SDEs

报告人：王凤雨 教授 (天津大学)

时间：2021-09-28 星期二 8:30--9:30

地点：腾讯会议ID：264 360 366，密码：200433

报告摘要：

Regularity estimates and Bismut formula of L^k ($k\ge 1$) intrinsic-Lions derivative are presented for singular McKean-Vlasov SDEs, where the noise coefficient belongs to a local Sobolev space,and the drift contains a locally integrable time-space term as well as a time-space-distribution term Lipschitz continuous in the space and distribution variables. The results are new also for classical SDEs.

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