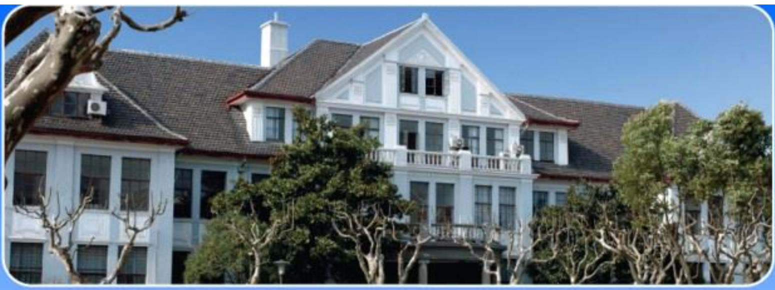

复旦大学数学科学学院
数学综合报告会

报告题目：Estimates of the Difference between two Probability Densities of Wiener Functionals and its Application

报告人：何凯 副研究员 (中国科学院数学与系统科学研究院)

时间：2021-03-30 星期二 10:00-11:00

地点：腾讯会议 ID：201 736 945

报告摘要：

This study investigates precise estimates of the difference between two probability densities of Wiener functionals in the space of continuously differentiable functions and the Hölder continuous functions. As an application, the convergence rate of the density of the solution to non-Markovian stochastic differential equations is derived utilizing these precise estimates.

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