DK Seminar

June 1, 2016, 14:15 - 15:45
University of Vienna,
Oskar-Morgenstern-Platz 1, WPI seminar room, 8th floor

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Support Theorems for Stochastic (partial) Differential Equations

We study the support of the probability measure induced by solutions to stochastic (partial) differential equations (S(P)DEs). Support theorems for S(P)DEs are motivated, among other things, by the study of the uniqueness of invariant measures. In the case of SDEs, this is a classical problem that has been solved by Stroock and Varadhan. The first part of the talk will introduce the problem and will motivate support theorems by looking at some applications. In the second part, we will look at so-called singular SPDEs, introduce briefly the main problems in this context, and the conjectured results for their support.