

A rough path perspective on renormalisation

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In this talk, we present the translation operator on rough paths which is the counterpart of the negative renormalisation described in the work Bruned-Hairer-Zambotti 2016 for regularity structures. Using a pre-Lie structure on rooted trees, one is able to derive the renormalised equation in the context of Rough SDEs. This approach also provides a method to derive the renormalised equation for SPDEs. This is a joint work with Ilya Chevyrev, Peter Friz and Rosa Preiss.

Orateur: BRUNED, Yvain