

Sensitivity of Rough Differential Equations

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We present some result on the sensitivity of rough differential equations with respect to all the parameters. For this, we use the implicit function theorem together with an adaptation of the so-called omega lemma, which consists in studying the regularity of a function between two Banach spaces U and V which is transformed as a function mapping paths with values in U as a path with values in V . In particular, we show how the regularity of the vector field is transferred, up to some loss, to the one of the solution of the RDE. This talk is based on a joint work with Laure Coutin.

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