

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Jiagang REN

*School of Mathematics and Computational Science
Zhongshan University, China*

will give a talk

entitled

A TRANSFER PRINCIPLE FOR MULTIVALUED STOCHASTIC DIFFERENTIAL EQUATIONS

Abstract

We prove that the Stroock-Varadhan approximation for multivalued stochastic differential equations converges. That is to say that the solutions to the ordinary multivalued differential equations with the Brownian paths replaced by their piecewise linear approximation converge to the solution of the original equation.

on

Wednesday, December 10, 2008

3:00 p.m. – 4:00 p.m.

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome