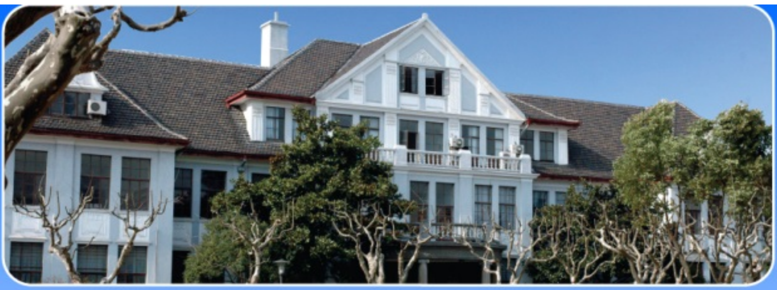


复旦大学数学科学学院
数学综合报告会

报告题目：**Stability of stochastic differential equations driven by Levy processes**

报告人：朱全新 教授

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报告时间：2015-12-04 星期五 10:00-11:00

报告地点：光华东主楼 1501

摘要： In this talk, we first introduce the background of Levy processes, and then present stochastic differential equations driven by Levy processes. In comparison to the standard Gaussian noise, Levy noise has more versatile and interesting with a wider range of applications. However, Levy noise makes the analysis more difficult owing to the discontinuity of its sample paths. We attempt to overcome this difficulty and discuss the existence and uniqueness of the solution as well as several stochastic stability criteria, etc.

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