

# UNIQUENESS FOR VOLTERRA-TYPE STOCHASTIC EQUATION

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**Abstract:** Let  $\sigma$  be a Hölder continuous function with index  $\gamma \leq 1$  and set  $\alpha \in (0, 1/2)$ . Consider the following Volterra-type stochastic equation driven by Brownian motion  $B$

$$X_t = X_0 + \int_0^t (t-s)^{-\alpha} \sigma(X_s) dB_s.$$

This equation can also be interpreted as a degenerate SPDE. We are interested in the set of parameters  $\alpha, \gamma$  for which the pathwise uniqueness holds for the above equation. This is a joint work with Tom Salisbury.