

STOCHASTIC DIFFERENTIAL EQUATIONS WITH SOBOLEV COEFFICIENTS

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Abstract: The new approach to Di Perna-Lions flow given by G. Crippa and C. De Lellis, based on maximal functions, has been successfully implemented by X. Zhang to stochastic differential equations. In this work, we will combine X. Zhang's method and the a priori L^p estimate of density for SDE to study SDE having coefficients in Sobolev spaces.

References

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