学术报告

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报告题目: Multiscale stochastic systems with irregular coefficients

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报告摘要: In this talk, we will discuss some recent progress on the averaging principle of multiscale systems, including the stochastic (partial) differential equations and the stochastic McKean-Vlasov equations. We mainly focus on the systems with irregular coefficients, which reflect the regularization effect of noises on the convergence of the averaging principle. The main tool is the optimal regularities of the solutions of the corresponding backward Kolmogorov equations.