Seminar Series: Probability

Date: Thursday, October 13, 2016
Time: 3:30 pm – 4:30 pm
Location: BRNG B248

Speaker: Soledad Torres
Affiliation/Organization: Universidad de Valparaiso, Valparaiso, Chile

**FRACTIONAL STOCHASTIC DIFFERENTIAL EQUATION WITH DISCONTINUOUS DIFFUSION**

Abstract: We study a stochastic differential equation driven by a fractional Brownian motion with a discontinuous coefficient. We also give an approximation to the solution of the equation.