Séminaire de Probabilités et Statistique

Mardi 07 Janvier à 14h00
Laboratoire Dieudonné
Salle de conférence - LJAD

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Volterra Equations Driven by Rough Signals
Joint work with : Samy Tindel

In this talk I will present a recently published article written in collaboration with Samy Tindel (Purdue University). We introduce an extension of the theory of rough paths to the case of Volterra equations with possibly singular kernels. These equations have a wide application area to models which require certain forms of memory. In my talk I will motivate, and introduce this new concept of Volterra rough paths, and discuss some interesting features and applications of this theory as well as open challenges.