

November 21st, 2016
KAP 414
2:00 P.M. – 3:00 P.M.

Professor Ibrahim Ekren
(ETH)

“Hormander Condition for Delayed Diffusions”

Abstract: In this talk we present some results that extends the Hormander condition to delayed diffusions. We will state a sufficient condition for the existence of density for the marginals of a delayed diffusion. This condition takes into account and quantifies the additional noise introduced to the system through the delay.

The talk is based on joint work with Reda Chhaibi.