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Volume 5

Distribution Dependent Stochastic Differential Equations

**Feng-Yu Wang
Panpan Ren**

Singular Stochastic Differential Equations

Feng-yu Wang, Panpan Ren



Singular Stochastic Differential Equations:

Singular Stochastic Differential Equations Alexander S. Cherny, Hans-Jürgen Engelbert, 2005 **Singular Stochastic Differential Equations** Alexander S. Cherny, Springer Science+Business Media, 2005 **Topics on Singular Stochastic Control and Related Stochastic Differential Equations** Chin Ma, 1992 *Topics on Singular Stochastic Control and Related Stochastic Differential Equations* Jin Ma, 1992 *Singular Stochastic Differential Equations* Alexander S. Cherny, Hans-Jürgen Engelbert, 2004-12-02 The authors introduce in this research monograph on stochastic differential equations a class of points termed isolated singular points Stochastic differential equations possessing such points called singular stochastic differential equations here arise often in theory and in applications However known conditions for the existence and uniqueness of a solution typically fail for such equations The book concentrates on the study of the existence the uniqueness and what is most important on the qualitative behaviour of solutions of singular stochastic differential equations This is done by providing a qualitative classification of isolated singular points into 48 possible types

Distribution Dependent Stochastic Differential Equations Feng-yu Wang, Panpan Ren, 2024-09-26 Corresponding to the link of It s stochastic differential equations SDEs and linear parabolic equations distribution dependent SDEs DDSDEs characterize nonlinear Fokker Planck equations This type of SDEs is named after McKean Vlasov due to the pioneering work of H P McKean 1966 where an expectation dependent SDE is proposed to characterize nonlinear PDEs for Maxwellian gas Moreover by using the propagation of chaos for Kac particle systems weak solutions of DDSDEs are constructed as weak limits of mean field particle systems when the number of particles goes to infinity so that DDSDEs are also called mean field SDEs To restrict a DDSDE in a domain we consider the reflection boundary by following the line of A V Skorohod 1961 This book provides a self contained account on singular SDEs and DDSDEs with or without reflection It covers well posedness and regularities for singular stochastic differential equations well posedness for singular reflected SDEs well posedness of singular DDSDEs Harnack inequalities and derivative formulas for singular DDSDEs long time behaviors for DDSDEs DDSDEs with reflecting boundary and killed DDSDEs *An Introduction to Singular Stochastic PDEs* Nils Berglund, 2022

Singular Stochastic Partial Differential Equations on the Real Plane Under Critical Regime Jacek Kiedrowski, 2022 **Linear-quadratic-singular Stochastic Differential Games and Applications** Jodi Dianetti, 2023 We consider a class of non cooperative N player non zero sum stochastic differential games with singular controls in which each player can affect a linear stochastic differential equation in order to minimize a cost functional which is quadratic in the state and linear in the control We call these games linear quadratic singular stochastic differential games Under natural assumptions we show the existence of open loop Nash equilibria which are characterized through a linear system of forward backward stochastic differential equations The proof is based on an approximation via a sequence of games in which players are restricted to play Lipschitz continuous strategies We then discuss an application of these results to a model of capacity

expansion in oligopoly markets **Stochastic Partial Differential Equations and Related Fields** Andreas Eberle, Martin Grothaus, Walter Hoh, Moritz Kassmann, Wilhelm Stannat, Gerald Trutnau, 2018-07-03 This Festschrift contains five research surveys and thirty four shorter contributions by participants of the conference Stochastic Partial Differential Equations and Related Fields hosted by the Faculty of Mathematics at Bielefeld University October 10-14 2016. The conference attended by more than 140 participants including PostDocs and PhD students was held both to honor Michael Röckner's contributions to the field on the occasion of his 60th birthday and to bring together leading scientists and young researchers to present the current state of the art and promising future developments. Each article introduces a well described field related to Stochastic Partial Differential Equations and Stochastic Analysis in general. In particular the longer surveys focus on Dirichlet forms and Potential theory, the analysis of Kolmogorov operators, Fokker-Planck equations in Hilbert spaces, the theory of variational solutions to stochastic partial differential equations, singular stochastic partial differential equations and their applications in mathematical physics as well as on the theory of regularity structures and paracontrolled distributions. The numerous research surveys make the volume especially useful for graduate students and researchers who wish to start work in the above mentioned areas or who want to be informed about the current state of the art.

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