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Stochastic differential equations with singular coefficients on the straight line

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Abstract

Consider the following stochastic differential equation (SDE):

$$X_t = x + \int_0^t b(s, X_s) ds + \int_0^t \sigma(s, X_s) dB_s, \quad 0 \leq t \leq T, x \in \mathbb{R},$$

where $\{B_s\}_{0 \leq s \leq T}$ is a 1-dimensional standard Brownian motion on $[0, T]$. Suppose that $q \in (1, \infty]$, $p \in (1, \infty]$, $b = b_1 + b_2$, $b_1 \in L^q(0, T; L^p(\mathbb{R}))$ such that $1/p + 2/q < 1$ and b_2 is bounded measurable, with $\sigma \in L^\infty(0, T; C_b(\mathbb{R}))$ there being a real number $\delta > 0$ such that $\sigma^2 \geq \delta$. Then there exists a weak solution to the above equation. Moreover, (i) if $\sigma \in C([0, T]; C_b(\mathbb{R}))$, all weak solutions have the same probability law on 1-dimensional classical Wiener space on $[0, T]$ and there is a density associated with the above SDE; (ii) if $b_2 = 0$, $p \in [2, \infty)$ and $\sigma \in L^2(0, T; C_b^{1/2}(\mathbb{R}))$, the pathwise uniqueness holds.

MSC: 60H10

Keywords: Weak solution; Strong solution; Existence; Pathwise uniqueness

1 Introduction and main results

Consider the following stochastic differential equation (SDE) in $\mathbb{R}^d$:

$$dX_t = b(t, X_t) dt + \sigma(t, X_t) dB_t, \quad 0 < t \leq T, X_0 = x \in \mathbb{R}^d, \quad (1.1)$$

where $T > 0$ is a given real number, $b : [0, T] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$, $\sigma : [0, T] \times \mathbb{R}^d \rightarrow \mathbb{R}^{d \times k}$ are Borel measurable functions and $\{B_t\}_{0 \leq t \leq T}$ is a k -dimensional standard Brownian motion defined on a given stochastic basis $(\Omega, \mathcal{F}, \{\mathcal{F}_t\}_{0 \leq t \leq T}, \mathbb{P})$.

The fundamental theory for (1.1) is developed mainly by Itô and furnishes a very important tool to construct diffusion process. Under the Lipschitz and linear growing conditions, Itô showed the existence and uniqueness of strong solutions.

Later, the result was sharpened by a series of authors on the case of bounded measurable coefficients. In [1], Skorokhod proved that (1.1) had a solution under the condition that b and σ are only continuous (also see [2]), and then the problem of the uniqueness of solutions becomes important. When b is bounded measurable, σ is bounded continuous and $\sigma \sigma^T$ is strictly elliptic, Strook–Varadhan [3, 4] showed the uniqueness in the probability laws. This uniqueness result is then strengthened by Veretennikov [5] for strong

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