



## Mathematics and CS Seminar

# Stochastic sewing lemma and applications

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Host: Mate Gerencser

A stochastic version of Gubinelli's sewing lemma is introduced, providing a sufficient condition for the convergence in moments of some random Riemann sums. We will explain how the stochastic sewing lemma is applied via some examples. Standard examples are drawn from stochastic calculus, including Ito integral, quadratic variation and Ito formula. Less standard examples are about distributive functionals of Markov processes and applications to stochastic differential equations (SDE) with irregular drifts.

**Tuesday, January 14, 2020 04:00pm - 06:00pm**

Heinzel Seminar Room / Office Bldg West (I21.EG.101)



This invitation is valid as a ticket for the ISTA Shuttle from and to Heiligenstadt Station.

Please find a schedule of the ISTA Shuttle on our webpage:

<https://ista.ac.at/en/campus/how-to-get-here/> The ISTA Shuttle bus is marked ISTA Shuttle (#142) and has the Institute Logo printed on the side.