



Mathematics and CS Seminar

Error estimates for invariant measures of diffusion processes

Max Fathi (University of Paris)

Host: M. Beiglböck, N. Berestycki, L. Erdős, J. Maas, F. Toninelli

I will discuss an approach for measuring distances between invariant measures of diffusion processes whose coefficients are close in L^2 , under weak (Sobolev) regularity assumptions. The main motivations are to extend certain functional inequalities arising in Stein's method to a non-Gaussian setting, and continuity estimates for a variant of the Monge-Ampère PDE. Joint work with Dan Mikulincer.

Tuesday, May 18, 2021 04:30pm - 05:15pm

IST Austria Campus Online via Zoom



This invitation is valid as a ticket for the IST Shuttle from and to Heiligenstadt Station. Please find a schedule of the IST Shuttle on our webpage: <https://ist.ac.at/en/campus/how-to-get-here/> The IST Shuttle bus is marked IST Shuttle (#142) and has the Institute Logo printed on the side.