



复旦大学数学科学学院 数学综合报告会

报告题目: Well-posedness of distribution dependent SDEs with multiplicative fractional noise

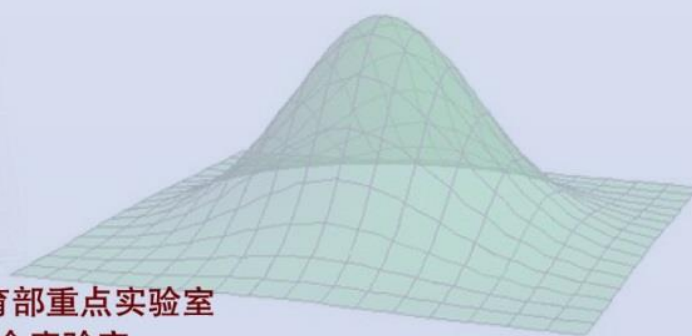
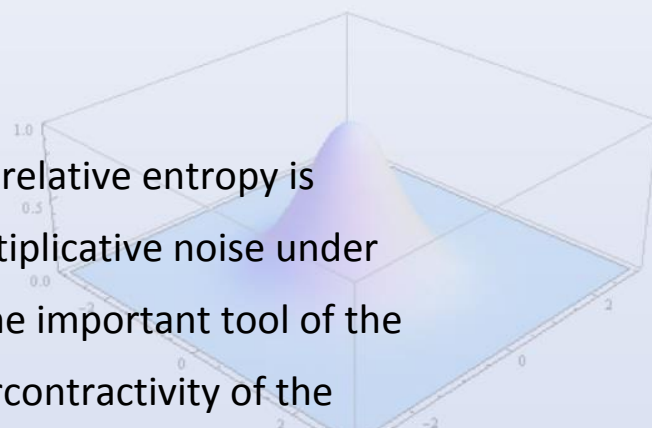
报告人: 张少钦 副教授 (中央财经大学)

时间: 2025-11-22 星期六 11:00--11:45

地点: 光华楼东主楼 1403

报告摘要:

In this paper, the exponential ergodicity in relative entropy is derived for non-degenerate SDEs with multiplicative noise under partially dissipative condition. Instead of the important tool of the log-Sobolev inequality, we adopt the hypercontractivity of the associated semigroup so that we do not require the famous Bakry-Emery curvature lower bound condition. The result greatly improves the ones in the additive noise case.



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