



复旦大学数学科学学院 数学综合报告会

报告题目: Exponential Ergodicity in Relative Entropy for Multiplicative SDEs under Partially Dissipative Conditions

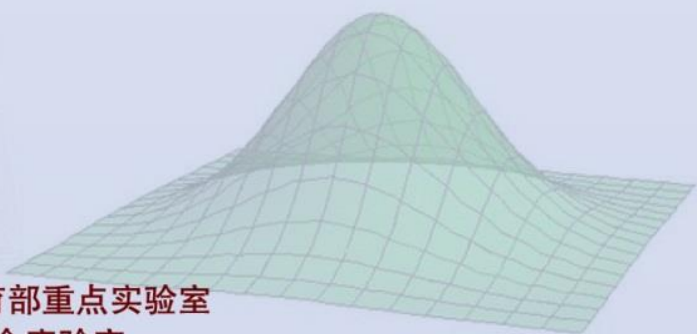
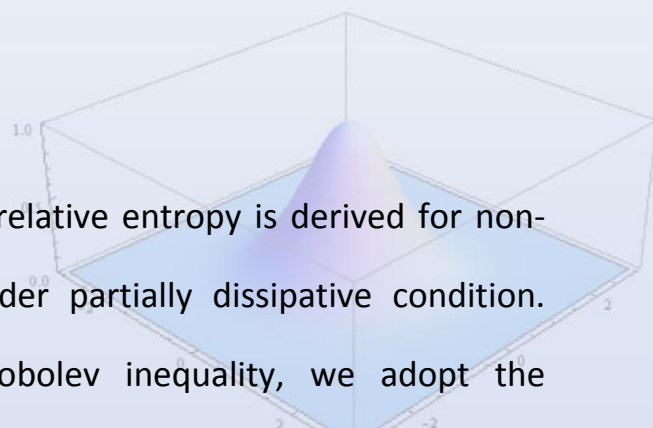
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时间: 2025-04-21 星期一 10:40--11:25

地点: 光华楼东主楼 2001

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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