学术报告

Donsker-Varadhan Large Deviations for Path-Distribution Dependent SPDEs

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Abstract： As an important tool characterizing the long time behavior of Markov processes, the Donsker-Varadhan LDP (large deviation principle) does not directly apply to distribution dependent SDEs/SPDEs since the solutions are non-Markovian. We establish this type LDP for several different models of distribution dependent SDEs/SPDEs which may also with memories, by comparing the original equations with the corresponding distribution independent ones. As preparations, the existence, uniqueness and exponential convergence are also investigated for path-distribution dependent SPDEs which should be interesting by themselves.

欢迎大家参加！