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Maximal inequalities for L_q -valued stochastic integrals and convolutions with jumps and applications to SPDEs

Abstract

We report on recent results about maximal inequalities for purely discontinuous martingales and stochastic convolutions taking values in infinite dimensional spaces, with particular emphasis on L_q spaces. These results are instrumental to prove well-posedness for stochastic evolution equations with jumps. (The talk is partly based on joint work with Sjoerd Dirksen.)