Yongqiang Suo (Swansea)

Transportation Cost Inequalities for SDEs/SFDE

Abstract

In this talk, I will give the definition of Talagrand-type transportation cost inequalities for the standard Gaussian measure on finite dimension, and the inequality with respect to both the uniform and the L^2 distances on the global free path space were established for the segment process associated to a class of stochastic functional differential equations, and applications to stochastic reaction diffusion equations and so on.