



Probability Seminar

Title: Extension Technique for Functions of Diffusion Operators: a stochastic approach

Speaker: Sigurd Assing (Warwick)

Date: Wed 20th November 2019 at 2:00PM

Location: Seminar Room SCN 1.25

Abstract: It has recently been shown that complete Bernstein functions of the Laplace operator map the Dirichlet boundary condition of a related elliptic PDE to the Neumann boundary condition. The importance of this mapping consists in being able to convert problems involving non-local operators, like fractional Laplacians, into ones that only involve differential operators. We generalise this result to diffusion operators associated with stochastic differential equations, using a method which is entirely based on stochastic analysis.

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