

UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

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Título: Decomposition of stochastic flows along
complementary distributions

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Local: Sala 321 do IMECC

Resumo. Given two complementary distributions in the tangent bundle of a manifold, we find conditions to factorize an stochastic flow into a diffusion in the (infinite dimensional) Lie group of diffeomorphisms which preserve one distribution (horizontal), composed with a process in the Lie group of diffeomorphisms which preserve the other distribution (vertical). This decomposition generalizes previous approach, e.g. using coordinate maps, by Ming Liao and others.

Consulte a programação em [www.ime.unicamp.br/ssde].