SEMINAR ON STOCHASTICS
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Brownian Motion Reflected on a Moving Boundary

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I will present several results about Brownian motion reflected on rough boundaries. An example of such a boundary is another Brownian path. I will discuss both probabilistic and analytic results. The analytic results mostly deal with singularities of the heat equation solution. The talk will be based on two joint papers, one with Z. Chen and J. Sylvester and the second one with D. Nualart.

Wednesday April 24; 4:10 p.m.–5:00 p.m.; LCB 222