Recent Developments in Stochastic Differential Equations

Shizan Fang
Institute of Mathematics, University of Bourgogne, France

This paper will give a survey on recent developments over stochastic differential equations, essentially based on the works by the author and his collaborators. It consists of two parts: a study beyond Lipschitz conditions and isotropic flows corresponding to the critical Sobolev exponent.

[Shizan Fang, Institute of Mathematics, University of Bourgogne, 27 Rue KLEBER, 21000, Dijon, France; fang@u-bourgogne.fr]