DOCTORAL PROGRAMME IN MATHEMATICAL SCIENCES

In the framework of the activities of the PhD programme in Mathematical Sciences

Prof. **Andrea Cosso**

University of Milan

will offer a PhD course on

McKean-Vlasov stochastic differential equations

Abstract

The course is devoted to the study of McKean-Vlasov stochastic differential equations. In particular, we will discuss possible interpretations and applications, as well as their connection with partial differential equations in the Wasserstein space.

Scheduling

The course will be held at the Department of Mathematics, Via C. Saldini n.50 – Milano

from 1 to 14 December 2022

with the following scheduling:

1, **2**, **13**, **14** December **hours 10.15 am – 1.15 pm**

5 December, **hours 2.00 pm – 5.00 pm**

Room: **Aula Dottorato**, 1st floor