SPEAKER:

Kaj Nystrom, Uppsala University

TITLE:

The Kolmogorov-Fokker-Planck Equation in Lipschitz type Domains

ABSTRACT:

Linear kinetic equations of Kolmogorov-Fokker-Planck type appear naturally in models for particle dispersion in random media as well in finance. In this talk I will discuss some results in the direction of our long term goal to develop a harmonic analysis approach to boundary value problems for these equations in appropriate geometries. Topics to be discussed include boundary comparison principles and the fine properties of associated parabolic measures.