

**Harnack inequalities for SDE and SFDE with
Non-Lipschitz coefficients or singular drifts**

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Time **Thursday, August 02, 2012 at 15:15**

Place **Campus Kirchberg, room A02**

We first deal with establishing the dimension-free Harnack inequalities for SDEs and SFDEs with non-Lipschitz coefficients. Then we establish the dimension-free Harnack inequalities for SDEs with singular drifts in the form of Krylov and Roekner [PTRF 2005]. These inequalities are applied to provide some estimates of heat kernels.