Quasi-shuffles and Carnot groups

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Time **Thursday, March 10, 2016 at 16:00**
Place **Campus Kirchberg, room B23**

In this talk we discuss first some aspects of the quasi-shuffle product in the context of iterated stochastic integrals. Then we connect it with Carnot groups in the setting of SDEs and rough paths. In particular we shall consider the Hopf algebras which are naturally related to SDEs but also to geometric and non-geometric rough paths. This talk is based on current and recent work.