

SDEs DRIVEN BY STABLE PROCESSES

LEONID MYTNIK

We study a class of SDEs driven by stable processes with Hölder continuous noise and drift coefficients. We consider non-negative solutions and obtain necessary and sufficient conditions for hitting zero in finite time. We show that in some cases pathwise uniqueness holds only among solutions that spend zero time at 0.

This is a joint work with J. Berestycki, L. Döring, L. Zambotti.