

Uniqueness results for SDEs with jumps and Hölder continuous drift term

ENRICO PRIOLA

University of Torino, Italy

We present some recent uniqueness results on additive multidimensional stochastic differential equations with jumps and β -Hölder continuous drift term. We concentrate especially on SDEs driven by non-degenerate α -stable type Lévy processes. We also give conditions on β and α to avoid counterexamples to uniqueness by Tanaka, Tsuchiya and Watanabe. The proofs also use some analytic results for non-local Kolmogorov operators.