Entropy Estimate Between Diffusion Processes and Application to McKean-Vlasov SDEs

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【摘要】By developing a new technique called the bi-coupling argument, we estimate the relative entropy between different diffusion processes in terms of the distances of initial distributions and drift-diffusion coefficients. As an application, the log-Harnack inequality is established for McKean-Vlasov SDEs with multiplicative distribution dependent noise, which appears for the first time in the literature.

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