

Original Articles

# Talagrand's $T_2$ -transportation Inequality w.r.t. a Uniform Metric for Diffusions

Li-ming Wu, Zheng-liang Zhang

Laboratoire de Mathématiques Appliquées CNRS-UMR 6620, Université Blaise Pascal, 63177 Aubière, France

收稿日期 修回日期 网络版发布日期 接受日期

摘要 Using the method of Girsanov

transformation, we establish the Talagrand's  $T_2$ -inequality for

diffusion on the path space  $C([0, N], \mathbb{R}^d)$  with respect to a

uniform metric, with the constant independent of  $N$ . This

improves the known results for the  $L^2$ -metric.

关键词 [Transportation inequalities, diffusions, Girsanov transformation](#)

分类号

## Talagrand's $T_2$ -transportation Inequality w.r.t. a Uniform Metric for Diffusions

Li-ming Wu, Zheng-liang Zhang

### Abstract

### Key words

DOI:

通讯作者 [Li-Ming.Wu@math.univ-bpclermont.fr](mailto:Li-Ming.Wu@math.univ-bpclermont.fr)

### 扩展功能

#### 本文信息

▶ [Supporting info](#)

▶ [PDF\(0KB\)](#)

▶ [\[HTML全文\]\(0KB\)](#)

▶ [参考文献](#)

#### 服务与反馈

▶ [把本文推荐给朋友](#)

▶ [加入我的书架](#)

▶ [加入引用管理器](#)

▶ [复制索引](#)

▶ [Email Alert](#)

▶ [文章反馈](#)

▶ [浏览反馈信息](#)

#### 相关信息

▶ [本刊中 包含“Transportation inequalities, diffusions, Girsanov transformation”的 相关文章](#)

▶ 本文作者相关文章

· [Li-ming Wu](#)

· [Zheng-liang Zhang](#)