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Pathwise Uniqueness for Stochastic Heat Equations with Holder Continuous Coefficients: the White Noise Case

We prove pathwise uniqueness for solutions of parabolic stochastic PDEs with multiplicative white noise if the coefficient is Hölder continuous of index $\gamma > 3/4$. The method of proof is an infinite-dimensional version of the Yamada–Watanabe argument for ordinary stochastic differential equations.

This is joint work with Leonid Mytnik.