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**Davar Khoshnevisan\*** (davar@math.utah.edu), Department of Mathematics, University of Utah, Salt Lake City, UT 84112-0090, **Jason Swanson** (jason@swansonsite.com), Department of Mathematics, University of Central Florida, Orlando, FL 32816-1364, **Yimin Xiao** (xiao@stt.msu.edu), Department of Statistics and Probability, Michigan State University, East Lansing, MI 48824-3416, and **Liang Zhang** (lzhang81@stt.msu.edu), Department of Statistics and Probability, Michigan State University, East Lansing, MI 48824-3416. *Some Very Rough Differential Equations.*

We prove that if  $f : \mathbf{R} \rightarrow \mathbf{R}$  is Lipschitz continuous, then for every  $H \in (0, 1/4]$  there exists a probability space on which we can construct a fractional Brownian motion  $X$  with Hurst parameter  $H$ , together with a process  $Y$  that: (i) is Hölder-continuous with Hölder exponent  $\gamma$  for any  $\gamma \in (0, H)$ ; and (ii) solves the differential equation  $dY_t = f(Y_t) dX_t$ . More significantly, we describe the law of the stochastic process  $Y$  in terms of the solution to a non-linear stochastic partial differential equation. (Received September 05, 2013)