

Regularity results for the Heston elliptic variational equality

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We prove boundary regularity results for solutions to the Heston elliptic variational equality obtained by P. Daskalopoulos and P. Feehan. In a neighborhood of the degenerate boundary, we prove supremum estimates, Hölder continuity and Harnack's inequality by adapting the Moser iteration method, Poincaré inequality and John-Nirenberg inequality to weighted Sobolev spaces.

This is joint work with P. Feehan.