Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

New type of homogenisation problem for stochastic parabolic equations

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Resumo:

We will show that the solution of 1D stochastic parabolic equation with additive noise converges to a diffusion process independent upon space variable when we rescale noise at the extremum points of the process. We will discuss open problems and suggest future directions of research. The talk is based on a joint work in progress with Ben Goldys.

Data: Sexta-feira, 27 de novembro de 2015, 14hs.

Local: Sala 222 do IMECC.

Consulte a programação em [www.ime.unicamp.br/ssde]