16:00hs - 16:40: Bjorn Schmalfuss (Universität Jena): Random dynamical systems and fractional integration.

Abstract: We introduce fractional noise and discuss a method to define stochastic integral for such a noise. In addition, we explain some ideas how to obtain random dynamical systems by differential equations driven by this kind of noise. Finally we discuss some objects like attractors or invariant manifolds describing the qualitative behavior of these systems.

Data: Segunda-feira, 10 de fevereiro de 2014.

Local: Sala 221 do IMECC.