SOME NONLINEAR SPDES FROM MEASURES VALUED PROCESSES

Jie XIONG *University of Macau, PRC and University of Tennessee, USA*, E-mail: jiexiong@umac.mo

Abstract: In this talk, I will discuss three classes of nonlinear SPDEs arising from the study of continuous state branching processes in random environment. Some techniques developed for the study of these SPDEs will be introduced.

References

[1] Jie Xiong (2013). Three Classes of Nonlinear Stochastic Partial Differential Equations. World Scientific.