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报告题目：Poisson representation for SPDEs

报告时间：2020年10月12日（星期一）下午14:30-15:30

报告地点：电子楼105报告厅

线上：腾讯会议（会议号 951 835 905）

摘 要：Weighted particle representation for the solutions of SPDEs in the space of finite measures has been proved to be a useful tool in the study of SPDEs and their numerical approximations. The Poisson representation for SPDEs will be an alternative which is also applicable to the solutions taking values in space of infinite measures. We also note that the exponential growth of the variance of the particle weights is a drawback in the numerical approximation for the solutions of SPDEs. Some alternative approaches have attempted and we hope that this new representation will provide a more efficient numerical scheme. This talk is based on two joint papers with Kouritzin and Kurtz.