



Institut für Mathematik

# Seminar zur Stochastik

Dienstag, 8. Mai 2018  
14 Uhr c. t.  
SR 114, August-Bebel-Str. 4

**Herr Anselm Hudde**  
(Universität Duisburg Essen)

## “A perturbation Theory and applications to numerical approximation of SDEs”

**Abstract:** In this talk we will introduce a Malliavin Calculus for enlarged  $\sigma$ -fields. Based on this we will discuss a perturbation theory which can be applied to find strong  $L^2$ -convergence rate for approximations schemes of SDEs and SPDEs.

**Alle Interessenten sind herzlich eingeladen**