



Institut für Mathematik

Seminar zur Stochastik

Dienstag, 19. Juni 2018
14 Uhr c. t.
SR 114, August-Bebel-Str. 4

Herr Prof. Dr. Vadym Radchenko
(Taras Shevchenko National University of Kyiv, Ukraine)

“The asymptotic behaviour of the solutions of SPDE's driven by general stochastic measures”

Abstract: A stochastic measure (SM) is a random function on a sigma-algebra, which is sigma-additive in probability. We consider mild solutions of the heat equation and the wave equation driven by SMs. The averaging principle for the heat equation will be discussed. Further, the approximation of SMs using Fourier series will be considered. This approximation of the stochastic integrator implies convergence of the solutions of our equations.

Alle Interessenten sind herzlich eingeladen

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