PURDUE UNIVERSITY

Department of Mathematics Colloquium

Speaker: Professor Ciprian Tudor, Universite de Paris 1
Title: "Stochastic Fractional Heat Equations"

Date: Tuesday, April 17, 2007
Time: 4:30 P.M.
Place: MATH 175

Abstract

We recall the basic elements of the stochastic integration with respect to fractional Brownian motion and we survey recent results and methods (such as Malliavin calculus, pathwise integration, Fourier analysis) to solve stochastic heat equations with fractional noise in time and spatially correlated covariance.

Refreshments will be served in the Math Library Lounge, 4:00 P.M.